



# Daily MTM Report

Daily summary for 10/09/2009

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			7.31000	7.29200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.38000	7.33000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.08000	8.02000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.66000	8.59500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.15000	8.09000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.56000	8.50000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.59000	8.51500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.18500	8.12500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.73000	8.66000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.74000	8.67500			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			8.20000	8.14000			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			7.58220	7.47400		18.21	814,229,711.40	107,387	329,432.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		0.00000	150	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	18	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Call		32.00000	77	18.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Put		108.00000	45	18.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		21.00000	49	18.21	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		147.00000	67	18.21	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		14.00000	33	19.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		190.00000	100	19.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		6.00000	13	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		282.00000	181	20.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		2.00000	5	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		378.00000	273	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		4.00000	8	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		330.00000	226	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		0.00000	0	27.82	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		726.00000	618	27.82	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		2.00000	3	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		428.00000	321	23.01	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		1.00000	1	24.62	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		527.00000	419	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		1.00000	2	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		477.00000	370	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		0.00000	0	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		1,126.00000	1,018	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		0.00000	1	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		626.00000	518	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		0.00000	0	27.02	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		676.00000	568	27.02	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		0.00000	1	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		576.00000	469	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		4.00000	8	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		330.00000	226	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		1.00000	2	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		477.00000	370	23.81	0.00	0	140.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.45	Call			70.00000	150	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			46.00000	18	20.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			776.00000	668	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			48.00000	111	19.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			74.00000	29	19.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			0.00000	0	29.42	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			826.00000	718	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,226.00000	1,118	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			0.00000	0	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			876.00000	768	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			0.00000	0	31.03	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			926.00000	818	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	39.84	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,476.00000	1,368	39.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	31.83	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			976.00000	868	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			0.00000	0	32.63	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			1,026.00000	918	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			231.00000	334	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			7.00000	2	22.67	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			0.00000	0	36.64	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			1,276.00000	1,168	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			976.00000	868	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			0.00000	0	35.03	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			1,176.00000	1,068	35.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,326.00000	1,218	37.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,226.00000	1,118	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			1,076.00000	968	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,426.00000	1,318	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	41.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,576.00000	1,468	41.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	43.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,726.00000	1,618	43.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	44.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,826.00000	1,718	44.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	44.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,926.00000	1,818	44.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	44.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,876.00000	1,768	44.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		0.00000	0	47.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		2,176.00000	2,068	47.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		0.00000	0	54.07	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,926.00000	2,818	54.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		0.00000	0	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		2,326.00000	2,218	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	50.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,576.00000	2,468	50.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	49.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,376.00000	2,268	49.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		0.00000	0	47.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		2,226.00000	2,118	47.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		0.00000	0	48.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		2,276.00000	2,168	48.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	49.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,426.00000	2,318	49.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	49.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,426.00000	2,318	49.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		0.00000	0	52.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,776.00000	2,668	52.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		0.00000	0	53.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,826.00000	2,718	53.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	53.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,876.00000	2,768	53.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	53.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,876.00000	2,768	53.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		0.00000	0	54.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		3,026.00000	2,918	54.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	0	56.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		3,226.00000	3,118	56.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	57.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,476.00000	3,368	57.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	65.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,526.00000	5,418	65.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	0	56.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,376.00000	3,268	56.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	56.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		3,326.00000	3,218	56.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		0.00000	0	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		3,276.00000	3,168	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		0.00000	0	54.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,976.00000	2,868	54.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		0.00000	0	52.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,726.00000	2,618	52.25	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	10.60	Call			0.00000	0	55.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,126.00000	3,018	55.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	56.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,176.00000	3,068	56.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	51.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,626.00000	2,518	51.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	49.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,476.00000	2,368	49.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	51.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,676.00000	2,568	51.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	55.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			3,076.00000	2,968	55.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	55.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,126.00000	3,018	55.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	56.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,376.00000	3,268	56.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	55.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			3,076.00000	2,968	55.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	53.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,826.00000	2,718	53.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	52.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,726.00000	2,618	52.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	50.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,526.00000	2,418	50.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	58.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,826.00000	3,718	58.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	46.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,126.00000	2,018	46.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	47.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,226.00000	2,118	47.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,326.00000	2,218	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	54.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,926.00000	2,818	54.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	46.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			2,076.00000	1,968	46.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	47.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,176.00000	2,068	47.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	45.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			2,026.00000	1,918	45.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	51.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,626.00000	2,518	51.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	57.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,426.00000	3,318	57.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	57.51	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	11.00	Put			3,526.00000	3,418	57.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	51.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,676.00000	2,568	51.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	57.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,576.00000	3,468	57.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,676.00000	3,568	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	56.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,326.00000	3,218	56.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	57.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,576.00000	3,468	57.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	58.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,776.00000	3,668	58.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	57.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,426.00000	3,318	57.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	57.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,626.00000	3,518	57.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	50.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,576.00000	2,468	50.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	57.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,626.00000	3,518	57.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	58.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,726.00000	3,618	58.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	56.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,176.00000	3,068	56.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,676.00000	3,568	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	58.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,876.00000	3,768	58.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	0	42.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,676.00000	1,568	42.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	45.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,976.00000	1,868	45.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	46.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			2,076.00000	1,968	46.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	42.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,626.00000	1,518	42.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	44.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,926.00000	1,818	44.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			0.00000	0	43.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,776.00000	1,668	43.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	45.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,976.00000	1,868	45.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	49.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,376.00000	2,268	49.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	49.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,476.00000	2,368	49.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	43.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,726.00000	1,618	43.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	46.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,126.00000	2,018	46.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	41.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,576.00000	1,468	41.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	40.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,526.00000	1,418	40.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	42.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,626.00000	1,518	42.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,074.00000	4,182	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,574.00000	2,682	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,074.00000	1,182	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	63.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,926.00000	4,818	63.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,426.00000	6,318	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,926.00000	7,818	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,274.00000	4,382	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			2,774.00000	2,882	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,274.00000	1,382	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			9.00000	21	19.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			235.00000	139	19.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	62.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,726.00000	4,618	62.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			6,226.00000	6,118	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,726.00000	7,618	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,324.00000	4,432	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			2,824.00000	2,932	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,324.00000	1,432	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	62.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,676.00000	4,568	62.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			6,176.00000	6,068	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,676.00000	7,568	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,376.00000	1,268	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	44.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,876.00000	1,768	44.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			574.00000	682	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	0	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			104.00000	193	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			30.00000	11	20.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			774.00000	882	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			278.00000	383	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			4.00000	1	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			824.00000	932	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			326.00000	433	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			2.00000	1	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			874.00000	982	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			375.00000	483	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			1.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	59.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			4,126.00000	4,018	59.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	64.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			5,126.00000	5,018	64.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	60.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			4,226.00000	4,118	60.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	64.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			5,226.00000	5,118	64.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			724.00000	832	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	60.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			4,276.00000	4,168	60.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	64.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			5,276.00000	5,168	64.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			674.00000	782	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			185.00000	286	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			11.00000	4	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	60.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,326.00000	4,218	60.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	64.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,326.00000	5,218	64.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	60.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			4,176.00000	4,068	60.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	64.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			5,176.00000	5,068	64.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			974.00000	1,082	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			474.00000	582	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	25.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	59.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			4,026.00000	3,918	59.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	63.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			5,026.00000	4,918	63.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,024.00000	1,132	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			524.00000	632	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	59.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,976.00000	3,868	59.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	63.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,976.00000	4,868	63.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,174.00000	1,282	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	62.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,826.00000	4,718	62.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,224.00000	1,332	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	62.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,776.00000	4,668	62.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,124.00000	1,232	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			624.00000	732	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			142.00000	238	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			18.00000	6	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	63.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,876.00000	4,768	63.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,574.00000	1,682	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	61.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,426.00000	4,318	61.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,624.00000	1,732	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	38.24	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	8.85	Put			1,376.00000	1,268	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	60.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,376.00000	4,268	60.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,624.00000	3,732	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,624.00000	2,732	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,376.00000	6,268	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,524.00000	3,632	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,524.00000	2,632	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,524.00000	1,632	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			524.00000	632	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,476.00000	6,368	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,474.00000	3,582	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,474.00000	2,582	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,474.00000	1,582	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,526.00000	6,418	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,374.00000	3,482	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,374.00000	2,482	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,374.00000	1,482	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,626.00000	6,518	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,224.00000	3,332	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,224.00000	2,332	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,776.00000	6,668	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,174.00000	3,282	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,174.00000	2,282	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,826.00000	6,718	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,074.00000	3,182	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,074.00000	2,182	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	59.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,926.00000	3,818	59.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	65.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,426.00000	5,318	65.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,926.00000	6,818	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,124.00000	3,232	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,124.00000	2,232	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	65.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,376.00000	5,268	65.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,876.00000	6,768	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,274.00000	3,382	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,274.00000	2,382	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,726.00000	6,618	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,574.00000	3,682	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,674.00000	3,782	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,674.00000	2,782	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,674.00000	1,782	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			674.00000	782	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,326.00000	6,218	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			3,724.00000	3,832	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			2,724.00000	2,832	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			1,724.00000	1,832	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	68.33	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	13.75	Put			6,276.00000	6,168	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,424.00000	3,532	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,424.00000	2,532	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,424.00000	1,532	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	27.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			425.00000	532	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			1.00000	0	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			5,076.00000	4,968	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,576.00000	6,468	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,324.00000	3,432	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	26.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,324.00000	2,432	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,676.00000	6,568	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call			3,824.00000	3,932	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put			0.00000	0	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call			1,824.00000	1,932	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put			0.00000	0	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Call			3,874.00000	3,982	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Call			2,874.00000	2,982	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Call			1,874.00000	1,982	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	61.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Put			4,626.00000	4,518	61.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Put			6,126.00000	6,018	68.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Call			3,924.00000	4,032	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Call			2,924.00000	3,032	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Put			0.00000	0	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Call			1,924.00000	2,032	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Put			0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Call			924.00000	1,032	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Call			0.00000	0	61.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Put			4,576.00000	4,468	61.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	68.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Put			6,076.00000	5,968	68.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.45	Call		0.00000	4,132	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.45	Put		0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.45	Call		0.00000	3,132	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.45	Put		0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.45	Call		0.00000	2,132	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.45	Put		0.00000	0	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		0.00000	1,132	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		0.00000	0	39.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	1,368	39.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.95	Call		0.00000	0	61.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.95	Put		0.00000	4,368	61.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.45	Call		0.00000	0	67.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.45	Put		0.00000	5,868	67.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.70640	7.59950		19.13	915,296,834.40	118,771	237,581.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		496.00000	572	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		146.00000	116	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		295.00000	354	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		296.00000	247	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		257.00000	303	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		358.00000	297	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		123.00000	146	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		774.00000	690	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		1.00000	2	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,602.00000	4,495	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,801.00000	5,694	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	0	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		7,001.00000	6,894	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		402.00000	471	19.02	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		202.00000	164	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		276.00000	328	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		326.00000	271	19.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		58.00000	68	24.93	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,358.00000	1,261	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		530.00000	609	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		130.00000	102	18.94	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		240.00000	283	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		391.00000	327	19.38	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		43.00000	50	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,643.00000	1,543	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		224.00000	265	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		425.00000	358	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		196.00000	232	20.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		496.00000	425	20.10	0.00	0	100.00

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	8.00	Call			171.00000	203	20.58	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			572.00000	496	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			160.00000	190	20.83	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			611.00000	533	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			183.00000	217	20.34	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			534.00000	460	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			109.00000	129	22.28	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			859.00000	772	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			183.00000	217	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			534.00000	460	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			150.00000	178	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			650.00000	571	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			132.00000	156	21.55	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			732.00000	650	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			132.00000	156	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			732.00000	650	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	1	33.73	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,401.00000	5,294	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			8.00000	12	30.66	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,959.00000	2,855	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1.00000	2	33.43	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,701.00000	4,595	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			20.00000	25	29.23	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,320.00000	2,219	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			160.00000	190	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			611.00000	533	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			432.00000	503	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			182.00000	147	19.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			210.00000	248	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			460.00000	391	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			64.00000	76	24.45	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,265.00000	1,169	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			72.00000	85	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,172.00000	1,078	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			140.00000	166	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			691.00000	610	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			116.00000	137	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			816.00000	731	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			102.00000	121	22.52	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			903.00000	815	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			91.00000	107	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			991.00000	901	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			85.00000	101	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,036.00000	944	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			96.00000	114	22.76	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 14/12/2009 Currency Future	8.45	Put			947.00000	857	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			116.00000	137	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			816.00000	731	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			96.00000	114	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			947.00000	857	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			109.00000	129	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			859.00000	772	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			33.00000	38	27.83	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,933.00000	1,831	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			85.00000	101	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,036.00000	944	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			81.00000	95	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,081.00000	989	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			81.00000	95	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,081.00000	989	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			68.00000	80	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,218.00000	1,124	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			76.00000	90	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,126.00000	1,033	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			55.00000	64	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,405.00000	1,308	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			58.00000	68	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,358.00000	1,261	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			61.00000	72	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,311.00000	1,215	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			72.00000	85	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,172.00000	1,078	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			52.00000	61	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,452.00000	1,354	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			45.00000	52	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,595.00000	1,496	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			39.00000	45	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,739.00000	1,639	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			36.00000	41	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,836.00000	1,735	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			34.00000	39	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,884.00000	1,783	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			39.00000	45	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,739.00000	1,639	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			31.00000	36	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,982.00000	1,880	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			34.00000	39	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,884.00000	1,783	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			23.00000	28	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,223.00000	2,122	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.15	Call			14.00000	19	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,565.00000	2,462	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			17.00000	22	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,418.00000	2,316	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			21.00000	27	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,272.00000	2,170	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			21.00000	27	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,272.00000	2,170	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			16.00000	21	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,467.00000	2,364	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			11.00000	15	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,761.00000	2,658	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			9.00000	13	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,860.00000	2,757	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			9.00000	12	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,909.00000	2,806	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			8.00000	11	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,008.00000	2,905	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			6.00000	9	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,206.00000	3,102	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			4.00000	7	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,455.00000	3,350	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			5.00000	7	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,405.00000	3,301	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			5.00000	8	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,306.00000	3,202	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			12.00000	16	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,712.00000	2,609	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			10.00000	14	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,811.00000	2,707	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			7.00000	10	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,058.00000	2,954	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			6.00000	9	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,157.00000	3,053	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			6.00000	9	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,206.00000	3,102	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			13.00000	17	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,614.00000	2,511	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			15.00000	20	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,516.00000	2,413	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			8.00000	12	30.66	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,959.00000	2,855	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			7.00000	10	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,107.00000	3,003	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			15.00000	20	29.67	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,516.00000	2,413	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			4.00000	6	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,554.00000	3,450	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			4.00000	6	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,505.00000	3,400	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			3.00000	5	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,704.00000	3,599	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			4.00000	6	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,604.00000	3,499	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1.00000	2	33.43	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,701.00000	4,595	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			2.00000	4	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,003.00000	3,898	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			2.00000	4	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,903.00000	3,798	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			1.00000	2	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,402.00000	4,296	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,801.00000	4,695	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			1.00000	1	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,201.00000	5,094	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,601.00000	5,494	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	3	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,302.00000	4,196	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			1.00000	1	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,101.00000	4,994	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,501.00000	5,394	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			47.00000	55	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,547.00000	1,449	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			26.00000	32	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,127.00000	2,025	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			1.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,502.00000	4,396	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,701.00000	5,594	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			30.00000	35	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,030.00000	1,928	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			13.00000	17	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,614.00000	2,511	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			3.00000	5	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,803.00000	3,698	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			1.00000	1	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,001.00000	4,895	33.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Call			64.00000	76	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,265.00000	1,169	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			2.00000	3	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,202.00000	4,097	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,001.00000	5,894	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			1.00000	1	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,901.00000	4,795	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,501.00000	5,394	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,101.00000	5,994	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			2.00000	4	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,102.00000	3,997	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	1	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,301.00000	5,194	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,901.00000	5,794	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			1.00000	1	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,201.00000	5,094	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			37.00000	43	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,788.00000	1,687	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			19.00000	24	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,369.00000	2,267	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			2.00000	3	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,152.00000	4,047	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,751.00000	4,645	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	1	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,351.00000	5,244	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,951.00000	5,844	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			2.00000	3	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,202.00000	4,097	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			41.00000	47	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,691.00000	1,591	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			4.00000	7	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,455.00000	3,350	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			2.00000	4	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,053.00000	3,947	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			1.00000	2	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,651.00000	4,545	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,251.00000	5,144	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			47.00000	55	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,547.00000	1,449	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		1.00000	2	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,502.00000	4,396	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		24.00000	30	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,175.00000	2,074	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		5.00000	8	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,355.00000	3,251	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		2.00000	4	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,953.00000	3,848	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		1.00000	2	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,552.00000	4,445	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,651.00000	5,544	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		3.00000	5	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,704.00000	3,599	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		61.00000	72	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,311.00000	1,215	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		3.00000	6	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,654.00000	3,549	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		2.00000	3	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,252.00000	4,146	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		43.00000	50	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,643.00000	1,543	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		3.00000	5	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,753.00000	3,649	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		1.00000	3	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,352.00000	4,246	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		1.00000	1	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,951.00000	4,845	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,151.00000	6,044	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		1.00000	3	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,302.00000	4,196	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,301.00000	6,194	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,201.00000	6,094	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		2.00000	3	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,252.00000	4,146	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		1.00000	1	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,851.00000	4,745	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		0.00000	0	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		6,051.00000	5,944	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		6,401.00000	6,294	34.79	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	7.70	Call			257.00000	303	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			358.00000	297	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			2.00000	4	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,053.00000	3,947	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,251.00000	5,144	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,451.00000	6,344	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,851.00000	5,744	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,751.00000	5,644	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			76.00000	90	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,126.00000	1,033	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			1.00000	1	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,051.00000	4,945	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	1	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,451.00000	5,344	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			530.00000	609	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			130.00000	102	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			320.00000	381	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			270.00000	224	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			55.00000	64	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,405.00000	1,308	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			6.00000	8	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,256.00000	3,152	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			2.00000	4	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,953.00000	3,848	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,751.00000	5,644	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			463.00000	537	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			164.00000	131	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			759.00000	850	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			59.00000	43	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			257.00000	303	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			358.00000	297	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			800.00000	893	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			51.00000	37	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			14.00000	19	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,565.00000	2,462	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			718.00000	807	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			68.00000	51	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			240.00000	283	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			391.00000	327	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			12.00000	16	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,663.00000	2,560	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,751.00000	4,645	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		718.00000	807	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		68.00000	51	18.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		843.00000	938	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		44.00000	31	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,050.00000	4,156	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,550.00000	2,657	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	0	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,069.00000	1,172	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		20.00000	15	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,951.00000	7,844	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,300.00000	4,406	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,800.00000	2,907	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,311.00000	1,415	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		11.00000	8	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		224.00000	265	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		425.00000	358	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,701.00000	7,594	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		1.00000	1	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,051.00000	4,945	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,600.00000	2,707	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	0	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,605.00000	1,710	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		6.00000	4	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		678.00000	765	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		78.00000	59	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,803.00000	1,909	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		4.00000	2	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,551.00000	7,444	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,850.00000	2,957	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,853.00000	1,959	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		3.00000	2	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		887.00000	983	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		37.00000	26	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,651.00000	7,544	37.93	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	4.85	Call			2,750.00000	2,857	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,753.00000	1,859	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			4.00000	3	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	38.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,751.00000	7,644	38.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,700.00000	2,807	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	0	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,704.00000	1,810	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	3	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	38.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,801.00000	7,694	38.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,950.00000	3,057	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,952.00000	2,058	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			976.00000	1,076	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			27.00000	19	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,000.00000	3,107	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,002.00000	2,108	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,022.00000	1,124	19.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			22.00000	17	19.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,501.00000	7,394	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,150.00000	3,256	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,151.00000	2,258	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	1	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,165.00000	1,268	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			16.00000	12	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			373.00000	439	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			223.00000	183	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			19.00000	24	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,369.00000	2,267	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,351.00000	7,244	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,250.00000	3,356	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,251.00000	2,357	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,262.00000	1,366	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			13.00000	9	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	36.93	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	14.85	Put			7,251.00000	7,144	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,300.00000	3,406	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,301.00000	2,407	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,201.00000	7,094	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,350.00000	3,456	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,351.00000	2,457	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,360.00000	1,464	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			10.00000	7	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,151.00000	7,044	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,200.00000	3,306	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,201.00000	2,307	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,214.00000	1,317	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			14.00000	11	20.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,301.00000	7,194	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,550.00000	3,656	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,556.00000	1,661	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			6.00000	5	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			639.00000	725	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			90.00000	68	18.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,951.00000	6,844	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,650.00000	3,756	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,650.00000	2,757	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	0	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,655.00000	1,760	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			5.00000	4	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			3.00000	5	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,853.00000	3,748	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,851.00000	6,744	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,351.00000	6,244	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,351.00000	8,244	39.07	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 14/12/2009 Currency Future	12.05	Call			1.00000	2	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,452.00000	4,346	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,451.00000	8,344	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,450.00000	3,556	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,450.00000	2,557	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,457.00000	1,562	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			8.00000	6	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			565.00000	646	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			115.00000	90	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,551.00000	6,444	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,551.00000	8,444	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,651.00000	6,544	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,651.00000	8,544	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,400.00000	3,506	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,401.00000	2,507	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,408.00000	1,513	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			9.00000	7	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,601.00000	6,494	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,601.00000	8,494	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,801.00000	6,694	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,801.00000	8,694	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,851.00000	8,744	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,100.00000	3,207	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,101.00000	2,208	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	1	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,117.00000	1,220	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			18.00000	14	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			346.00000	409	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			246.00000	203	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	36.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,901.00000	6,794	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,901.00000	8,794	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,701.00000	6,594	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,701.00000	8,594	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,600.00000	3,706	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,401.00000	8,294	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,750.00000	3,856	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,251.00000	6,144	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,251.00000	8,144	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,500.00000	3,606	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,500.00000	2,607	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			1.00000	1	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,507.00000	1,612	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			7.00000	5	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			601.00000	685	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			102.00000	78	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,501.00000	6,394	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,501.00000	8,394	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,700.00000	3,806	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,301.00000	8,194	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,751.00000	6,644	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,751.00000	8,644	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,800.00000	3,906	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,800.00000	2,907	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,803.00000	1,909	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			4.00000	2	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			843.00000	938	18.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			44.00000	31	18.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,201.00000	8,094	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,850.00000	3,956	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,151.00000	8,044	39.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,950.00000	4,056	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			28.00000	33	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,078.00000	1,977	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	38.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,051.00000	7,944	38.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			0.00000	4,106	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			0.00000	35	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			0.00000	1,928	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	38.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			0.00000	7,894	38.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.83350		7.72320		19.79	908,686.00	116	5,135.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			722.00000	796	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			199.00000	163	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			0.00000	503	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			0.00000	369	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			426.00000	479	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			453.00000	395	19.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			191.00000	212	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,168.00000	1,079	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			44.00000	48	30.35	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,371.00000	3,265	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			23.00000	26	33.27	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,600.00000	4,492	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			518.00000	580	19.35	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			345.00000	297	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			407.00000	456	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			484.00000	422	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			224.00000	249	22.17	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			1,001.00000	915	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			138.00000	152	24.54	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,565.00000	1,469	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			88.00000	98	27.09	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,215.00000	2,115	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			469.00000	527	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			395.00000	344	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			389.00000	433	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			516.00000	450	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.35	Call			253.00000	281	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			880.00000	798	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			100.00000	110	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,027.00000	1,927	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			372.00000	415	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			549.00000	481	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			326.00000	364	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			653.00000	580	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			299.00000	333	20.89	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			726.00000	650	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			313.00000	348	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			689.00000	615	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			341.00000	380	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			618.00000	546	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			287.00000	319	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			764.00000	686	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			233.00000	259	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			960.00000	876	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			243.00000	270	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			920.00000	836	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			264.00000	293	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			841.00000	760	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			275.00000	306	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			802.00000	723	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			215.00000	239	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,042.00000	955	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			199.00000	221	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,126.00000	1,037	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			207.00000	229	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,083.00000	996	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			184.00000	204	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,211.00000	1,121	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			165.00000	182	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,341.00000	1,249	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			148.00000	163	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,475.00000	1,380	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			159.00000	176	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,385.00000	1,292	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			171.00000	189	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,298.00000	1,206	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			125.00000	137	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,701.00000	1,604	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			117.00000	129	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,794.00000	1,695	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			107.00000	117	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,933.00000	1,834	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		113.00000	125	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,840.00000	1,741	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		100.00000	110	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,027.00000	1,927	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		35.00000	39	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,812.00000	3,705	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		103.00000	114	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,980.00000	1,880	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		85.00000	95	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,262.00000	2,161	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		77.00000	86	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,404.00000	2,302	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		66.00000	73	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,643.00000	2,540	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		75.00000	83	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,452.00000	2,350	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		82.00000	92	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,309.00000	2,208	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		82.00000	92	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,309.00000	2,208	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		73.00000	81	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,499.00000	2,397	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		73.00000	81	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,499.00000	2,397	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		59.00000	65	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,836.00000	2,731	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		57.00000	63	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,884.00000	2,780	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		61.00000	67	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,787.00000	2,683	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		56.00000	61	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,932.00000	2,828	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		51.00000	56	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,078.00000	2,973	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		45.00000	49	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,322.00000	3,216	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		40.00000	43	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,567.00000	3,460	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		41.00000	45	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,517.00000	3,411	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		43.00000	47	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,419.00000	3,313	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		42.00000	46	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,468.00000	3,362	30.62	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	10.85	Call			48.00000	53	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,175.00000	3,070	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			50.00000	55	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,127.00000	3,021	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			46.00000	51	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,273.00000	3,167	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			44.00000	48	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,371.00000	3,265	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			47.00000	52	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,224.00000	3,118	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			53.00000	58	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,029.00000	2,924	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			56.00000	61	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,932.00000	2,828	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			50.00000	55	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,127.00000	3,021	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			39.00000	42	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,616.00000	3,509	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			36.00000	40	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,753.00000	3,646	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			38.00000	41	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,665.00000	3,558	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			38.00000	41	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,665.00000	3,558	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			37.00000	40	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,714.00000	3,607	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			33.00000	36	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,960.00000	3,853	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			36.00000	40	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,763.00000	3,656	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			32.00000	35	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,058.00000	3,951	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			35.00000	38	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,861.00000	3,754	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			34.00000	37	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,911.00000	3,803	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			94.00000	104	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,121.00000	2,020	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			77.00000	86	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,404.00000	2,302	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			68.00000	76	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,595.00000	2,492	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			64.00000	71	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,691.00000	2,588	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			20.00000	22	33.69	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	12.55	Put			4,847.00000	4,739	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			110.00000	121	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,887.00000	1,787	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			34.00000	37	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,911.00000	3,803	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			11.00000	13	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,988.00000	5,879	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			121.00000	133	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,748.00000	1,649	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			48.00000	53	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,175.00000	3,070	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			12.00000	14	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,839.00000	5,730	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			129.00000	142	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,656.00000	1,559	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			13.00000	14	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,740.00000	5,631	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			133.00000	147	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,610.00000	1,514	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			43.00000	47	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,419.00000	3,313	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			13.00000	15	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,690.00000	5,581	35.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			143.00000	158	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,519.00000	1,424	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			14.00000	15	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,590.00000	5,482	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			30.00000	33	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,157.00000	4,050	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			9.00000	11	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,235.00000	6,127	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			97.00000	107	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,074.00000	1,973	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			33.00000	35	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,009.00000	3,902	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			31.00000	34	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,107.00000	4,000	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			9.00000	11	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,186.00000	6,078	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			30.00000	33	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,157.00000	4,050	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			28.00000	31	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,255.00000	4,148	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			26.00000	30	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,353.00000	4,246	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.15	Call			7.00000	9	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,434.00000	6,325	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			91.00000	101	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,168.00000	2,067	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			39.00000	42	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,616.00000	3,509	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			31.00000	34	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,107.00000	4,000	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			29.00000	32	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,206.00000	4,099	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			8.00000	10	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,285.00000	6,177	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			10.00000	12	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,087.00000	5,979	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			125.00000	137	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,701.00000	1,604	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			12.00000	14	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,789.00000	5,681	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			177.00000	196	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,254.00000	1,163	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			14.00000	16	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,491.00000	5,383	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			159.00000	176	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,385.00000	1,292	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			54.00000	60	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,981.00000	2,876	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			42.00000	46	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,468.00000	3,362	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			13.00000	15	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,640.00000	5,532	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			47.00000	52	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,224.00000	3,118	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			37.00000	40	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,714.00000	3,607	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			12.00000	13	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,889.00000	5,780	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			57.00000	63	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,884.00000	2,780	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			54.00000	60	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,981.00000	2,876	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			14.00000	16	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,541.00000	5,432	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			153.00000	169	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,430.00000	1,336	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			12.00000	13	35.52	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	13.65	Put		5,938.00000	5,830	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		15.00000	17	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,442.00000	5,333	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		62.00000	69	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,739.00000	2,635	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		16.00000	18	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,293.00000	5,184	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		64.00000	71	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,691.00000	2,588	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		16.00000	18	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,243.00000	5,135	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		17.00000	19	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,144.00000	5,036	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		70.00000	78	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,547.00000	2,445	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		66.00000	73	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,643.00000	2,540	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		17.00000	19	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,193.00000	5,085	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		80.00000	89	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,357.00000	2,255	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		21.00000	23	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,797.00000	4,690	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		91.00000	101	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,168.00000	2,067	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		22.00000	24	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,699.00000	4,591	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		356.00000	397	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		583.00000	513	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		22.00000	25	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,649.00000	4,541	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		75.00000	83	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,452.00000	2,350	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		70.00000	78	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,547.00000	2,445	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		18.00000	21	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,995.00000	4,887	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		88.00000	98	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,215.00000	2,115	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		21.00000	24	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,748.00000	4,640	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		97.00000	107	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,074.00000	1,973	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		113.00000	125	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,840.00000	1,741	25.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call			22.00000	25	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,649.00000	4,541	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			493.00000	553	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			370.00000	320	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			121.00000	133	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,748.00000	1,649	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			24.00000	26	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,550.00000	4,443	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			544.00000	608	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			321.00000	275	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,074.00000	4,184	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,577.00000	2,686	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	3	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,138.00000	1,235	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			64.00000	51	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			19.00000	21	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,946.00000	4,838	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,928.00000	7,818	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,323.00000	4,434	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,826.00000	2,936	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	2	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,364.00000	1,464	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			40.00000	31	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			1.00000	2	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,678.00000	7,568	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			659.00000	729	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			236.00000	196	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			143.00000	158	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,519.00000	1,424	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			133.00000	147	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,610.00000	1,514	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			103.00000	114	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,980.00000	1,880	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			27.00000	30	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,304.00000	4,197	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,627.00000	2,736	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			4.00000	3	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,645.00000	1,749	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			22.00000	15	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			789.00000	867	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			166.00000	133	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			26.00000	29	32.94	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 15/03/2010 Currency Future	12.10	Put			4,402.00000	4,295	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			15.00000	17	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,392.00000	5,283	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,776.00000	2,886	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	2	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,789.00000	1,894	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			16.00000	11	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			897.00000	980	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			123.00000	96	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,838.00000	1,943	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	9	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			934.00000	1,019	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			111.00000	86	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,876.00000	2,985	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			3.00000	2	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,886.00000	1,992	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	8	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			973.00000	1,059	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			100.00000	76	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,677.00000	2,786	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,693.00000	1,797	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			20.00000	14	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			824.00000	903	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			151.00000	120	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,975.00000	3,085	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,984.00000	2,091	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			10.00000	7	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,053.00000	1,146	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			79.00000	63	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,025.00000	3,135	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	1	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,032.00000	2,140	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			9.00000	7	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,094.00000	1,190	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			70.00000	57	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			445.00000	503	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			422.00000	369	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			24.00000	27	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,501.00000	4,394	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,175.00000	3,285	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	1	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,181.00000	2,289	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	5	22.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,227.00000	1,325	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			54.00000	42	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			15.00000	17	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,342.00000	5,234	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,225.00000	3,335	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,230.00000	2,339	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	5	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,272.00000	1,371	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			49.00000	38	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,324.00000	3,434	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,329.00000	2,438	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	4	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			600.00000	667	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			276.00000	233	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,275.00000	3,384	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,280.00000	2,388	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	5	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,318.00000	1,417	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			44.00000	34	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			571.00000	637	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			298.00000	253	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,125.00000	3,235	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	1	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,131.00000	2,239	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	6	21.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,182.00000	1,280	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			59.00000	46	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,374.00000	3,484	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,379.00000	2,488	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	4	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,410.00000	1,511	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			37.00000	27	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			629.00000	698	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			255.00000	214	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,524.00000	3,634	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,528.00000	2,637	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	3	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,550.00000	1,653	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			27.00000	19	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,624.00000	3,734	30.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		19.00000	22	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,896.00000	4,788	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		7.00000	9	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,384.00000	6,276	35.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,377.00000	8,267	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		6.00000	8	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,483.00000	6,375	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,477.00000	8,367	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,424.00000	3,534	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,428.00000	2,537	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		5.00000	4	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,456.00000	1,558	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		33.00000	24	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		6.00000	7	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,583.00000	6,474	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,577.00000	8,467	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		5.00000	6	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,682.00000	6,573	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		0.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,677.00000	8,567	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		5.00000	7	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,632.00000	6,523	35.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,627.00000	8,517	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		4.00000	5	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,831.00000	6,722	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		0.00000	0	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,827.00000	8,717	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		4.00000	5	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,881.00000	6,771	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		0.00000	0	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,877.00000	8,767	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,075.00000	3,185	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	1	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,082.00000	2,190	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		9.00000	6	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		4.00000	5	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,931.00000	6,821	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,927.00000	8,817	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 15/03/2010 Currency Future	14.45	Call			5.00000	6	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,732.00000	6,622	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,727.00000	8,617	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,574.00000	3,684	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,598.00000	1,701	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			24.00000	17	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			755.00000	831	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			182.00000	147	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			25.00000	28	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,452.00000	4,344	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,427.00000	8,317	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,674.00000	3,784	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	0	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			8.00000	10	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,335.00000	6,226	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,327.00000	8,217	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,724.00000	3,834	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			1.00000	0	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,726.00000	2,836	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	2	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,741.00000	1,846	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			18.00000	12	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			860.00000	941	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			137.00000	108	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,278.00000	8,167	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,474.00000	3,584	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,478.00000	2,587	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			5.00000	3	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,503.00000	1,605	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			30.00000	22	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			690.00000	762	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			217.00000	179	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			6.00000	8	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,533.00000	6,424	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,527.00000	8,417	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			5.00000	6	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,781.00000	6,672	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			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 15/03/2010 Currency Future	16.50	Put		8,777.00000	8,667	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,824.00000	3,934	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		1.00000	0	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,178.00000	8,067	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,874.00000	3,984	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		10.00000	12	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,136.00000	6,028	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,128.00000	8,017	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,924.00000	4,034	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,926.00000	3,035	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,935.00000	2,041	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		12.00000	8	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,012.00000	1,102	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		89.00000	69	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,078.00000	7,967	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		0.00000	4,134	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		0.00000	3,135	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		0.00000	1	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		0.00000	2,140	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		0.00000	7	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		0.00000	1,190	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		0.00000	57	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	1	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		0.00000	7,868	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.96050	7.84620		20.06	0.00	0	560.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		917.00000	996	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		221.00000	185	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		568.00000	625	19.78	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		522.00000	465	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		547.00000	602	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		551.00000	492	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		247.00000	269	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,500.00000	1,409	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		63.00000	69	31.23	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,367.00000	4,258	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		41.00000	44	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,594.00000	5,483	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call		8.00000	8	36.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	17.50	Put		9,662.00000	9,548	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		529.00000	580	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		582.00000	520	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		210.00000	228	24.44	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,763.00000	1,668	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		155.00000	170	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,309.00000	2,209	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		661.00000	724	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		415.00000	364	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		493.00000	540	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		647.00000	580	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		377.00000	413	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		931.00000	853	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		477.00000	522	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		680.00000	612	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		445.00000	488	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		749.00000	677	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		417.00000	456	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		820.00000	746	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		431.00000	472	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		784.00000	711	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		403.00000	441	21.12	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		857.00000	781	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		390.00000	427	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		894.00000	817	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		354.00000	387	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,008.00000	927	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		332.00000	364	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		1,086.00000	1,003	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		365.00000	400	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		969.00000	890	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		343.00000	375	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,047.00000	965	21.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		322.00000	352	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,126.00000	1,042	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		233.00000	254	23.84	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,587.00000	1,494	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		312.00000	341	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,166.00000	1,081	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		294.00000	321	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,248.00000	1,161	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		303.00000	331	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,207.00000	1,121	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		285.00000	312	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,289.00000	1,201	22.78	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 14/06/2010 Currency Future	9.00	Call			261.00000	285	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,415.00000	1,325	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			277.00000	302	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,331.00000	1,242	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			254.00000	277	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,457.00000	1,367	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			240.00000	262	23.69	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,544.00000	1,451	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			269.00000	294	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,373.00000	1,283	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			199.00000	217	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,853.00000	1,756	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			185.00000	201	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,989.00000	1,890	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			194.00000	211	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,898.00000	1,801	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			176.00000	191	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,080.00000	1,981	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			189.00000	206	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,943.00000	1,845	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			70.00000	76	30.77	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,124.00000	4,015	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			180.00000	196	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,034.00000	1,935	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			144.00000	157	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,448.00000	2,347	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			128.00000	139	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,681.00000	2,578	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			140.00000	153	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,494.00000	2,393	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			151.00000	165	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,355.00000	2,255	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			210.00000	228	24.44	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,763.00000	1,668	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			172.00000	187	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,126.00000	2,026	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			164.00000	178	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,217.00000	2,118	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			148.00000	161	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,401.00000	2,301	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			134.00000	146	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,588.00000	2,485	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			57.00000	62	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,611.00000	4,502	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			168.00000	182	25.80	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,172.00000	2,072	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			159.00000	174	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,263.00000	2,164	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			137.00000	149	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,541.00000	2,439	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			131.00000	142	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,634.00000	2,532	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			56.00000	61	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,660.00000	4,551	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			164.00000	178	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,217.00000	2,118	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			134.00000	146	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,588.00000	2,485	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			122.00000	133	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,776.00000	2,672	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			53.00000	58	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,807.00000	4,697	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			151.00000	165	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,355.00000	2,255	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			131.00000	142	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,634.00000	2,532	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			125.00000	136	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,728.00000	2,625	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			119.00000	129	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,823.00000	2,719	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			114.00000	124	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,918.00000	2,813	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			51.00000	55	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,954.00000	4,844	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			168.00000	182	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,172.00000	2,072	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			54.00000	59	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,758.00000	4,648	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			590.00000	649	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			494.00000	438	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			204.00000	222	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,808.00000	1,712	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			159.00000	174	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,263.00000	2,164	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			613.00000	673	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			467.00000	412	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			172.00000	187	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,126.00000	2,026	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			62.00000	67	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,416.00000	4,307	31.32	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 14/06/2010 Currency Future	7.65	Call			637.00000	698	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			441.00000	388	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			215.00000	234	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,719.00000	1,624	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			204.00000	222	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,808.00000	1,712	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			61.00000	66	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,465.00000	4,356	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			221.00000	241	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,675.00000	1,580	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,097.00000	4,211	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,606.00000	2,719	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			10.00000	9	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,207.00000	1,303	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			111.00000	93	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			89.00000	96	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,493.00000	3,385	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			31.00000	33	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,434.00000	6,322	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			19.00000	20	36.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,923.00000	7,810	36.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,347.00000	4,461	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,854.00000	2,967	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			8.00000	6	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,419.00000	1,520	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			73.00000	60	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			98.00000	106	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,252.00000	3,146	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			55.00000	60	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,709.00000	4,599	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			34.00000	36	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,187.00000	6,076	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			20.00000	22	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,674.00000	7,561	36.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			795.00000	866	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			299.00000	256	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			227.00000	248	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,631.00000	1,537	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			194.00000	211	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,898.00000	1,801	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			72.00000	77	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,076.00000	3,967	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,656.00000	2,769	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.20	Put		10.00000	8	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,688.00000	1,794	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		41.00000	33	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		885.00000	962	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		239.00000	202	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		90.00000	98	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,444.00000	3,337	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		43.00000	47	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,397.00000	5,286	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,874.00000	1,982	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		27.00000	22	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,018.00000	1,102	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		172.00000	141	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		67.00000	73	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,221.00000	4,113	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		46.00000	50	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,200.00000	5,089	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		85.00000	92	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,589.00000	3,482	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		59.00000	63	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,562.00000	4,453	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		41.00000	44	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,545.00000	5,434	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,903.00000	3,016	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	6	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,921.00000	2,030	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		25.00000	19	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,053.00000	1,139	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		157.00000	128	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		511.00000	559	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		614.00000	549	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		82.00000	89	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,686.00000	3,578	29.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		40.00000	43	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,644.00000	5,532	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,755.00000	2,868	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	7	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,780.00000	1,888	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		34.00000	27	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		950.00000	1,030	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		204.00000	170	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		461.00000	505	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		715.00000	644	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		116.00000	127	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,870.00000	2,766	27.66	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 14/06/2010 Currency Future	11.60	Call		78.00000	84	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,832.00000	3,724	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		38.00000	41	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,792.00000	5,680	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,705.00000	2,818	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		9.00000	8	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,734.00000	1,841	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	30	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		77.00000	83	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,881.00000	3,772	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		52.00000	57	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,856.00000	4,746	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		38.00000	40	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,841.00000	5,730	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		111.00000	121	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,965.00000	2,860	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		75.00000	81	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,929.00000	3,821	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		51.00000	56	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,905.00000	4,795	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		37.00000	40	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,891.00000	5,779	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		81.00000	87	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,735.00000	3,627	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		39.00000	42	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,693.00000	5,582	33.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,953.00000	3,066	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		7.00000	5	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,968.00000	2,079	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	18	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,090.00000	1,179	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		143.00000	118	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		128.00000	139	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,681.00000	2,578	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		84.00000	91	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,638.00000	3,530	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,002.00000	3,116	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	5	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,016.00000	2,128	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		20.00000	17	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,126.00000	1,220	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		130.00000	109	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,052.00000	3,165	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	5	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,065.00000	2,177	20.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.80	Put		19.00000	16	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,167.00000	1,261	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		120.00000	101	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		87.00000	94	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,541.00000	3,434	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		60.00000	65	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,514.00000	4,404	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		42.00000	45	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,496.00000	5,385	33.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,201.00000	3,314	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		5.00000	4	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,212.00000	2,324	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		16.00000	14	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,290.00000	1,389	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		94.00000	78	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		92.00000	100	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,396.00000	3,289	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		44.00000	47	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,348.00000	5,237	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,251.00000	3,364	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	3	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,261.00000	2,373	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		15.00000	13	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,333.00000	1,432	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		87.00000	72	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		94.00000	102	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,348.00000	3,241	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		65.00000	70	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,318.00000	4,210	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		45.00000	48	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,299.00000	5,188	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,300.00000	3,414	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	3	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,310.00000	2,423	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		14.00000	12	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,376.00000	1,476	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		79.00000	65	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		686.00000	751	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		390.00000	340	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		96.00000	104	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,300.00000	3,194	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		66.00000	72	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,270.00000	4,161	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		46.00000	49	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,249.00000	5,139	32.79	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 14/06/2010 Currency Future	4.50	Call			3,350.00000	3,463	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	3	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,360.00000	2,472	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			13.00000	12	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			712.00000	778	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			366.00000	318	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,151.00000	3,265	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	4	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,163.00000	2,275	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			17.00000	15	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,249.00000	1,346	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			102.00000	85	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			28.00000	30	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,682.00000	6,570	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			79.00000	86	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,783.00000	3,675	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			28.00000	30	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,731.00000	6,619	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			27.00000	29	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,781.00000	6,669	35.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,549.00000	3,663	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			3.00000	2	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,557.00000	2,670	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			11.00000	9	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,596.00000	1,701	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			50.00000	41	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			824.00000	897	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			278.00000	237	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			50.00000	54	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,003.00000	4,893	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			30.00000	32	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,484.00000	6,372	34.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,599.00000	3,712	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,642.00000	1,747	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			46.00000	37	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			854.00000	929	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			258.00000	219	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			15.00000	16	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,419.00000	8,306	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,499.00000	3,613	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	2	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,507.00000	2,620	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			11.00000	10	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,551.00000	1,656	18.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.35	Put		55.00000	45	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		30.00000	32	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,533.00000	6,421	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		14.00000	15	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,518.00000	8,405	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,400.00000	3,513	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	3	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,409.00000	2,521	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		13.00000	11	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,463.00000	1,565	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		66.00000	54	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		739.00000	807	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		343.00000	296	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		29.00000	31	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,632.00000	6,520	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		13.00000	15	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,617.00000	8,504	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		13.00000	14	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,717.00000	8,603	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		13.00000	14	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,667.00000	8,554	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		111.00000	121	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,965.00000	2,860	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		51.00000	56	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,905.00000	4,795	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		26.00000	28	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,880.00000	6,768	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		12.00000	13	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,866.00000	8,752	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		26.00000	28	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,880.00000	6,768	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,102.00000	3,215	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	4	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,114.00000	2,226	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		18.00000	15	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		109.00000	118	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,013.00000	2,908	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		26.00000	28	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,930.00000	6,817	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		11.00000	13	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,915.00000	8,802	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		107.00000	116	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,060.00000	2,955	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		25.00000	27	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,979.00000	6,867	35.37	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	16.80	Call			11.00000	12	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,965.00000	8,852	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			12.00000	14	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,766.00000	8,653	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			14.00000	16	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,468.00000	8,355	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,648.00000	3,762	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			31.00000	34	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,385.00000	6,273	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			15.00000	17	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,369.00000	8,256	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,698.00000	3,812	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	2	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			32.00000	34	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,336.00000	6,224	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			16.00000	17	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,319.00000	8,207	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,798.00000	3,912	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			2.00000	1	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,804.00000	2,917	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			8.00000	7	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,827.00000	1,935	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			30.00000	24	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			984.00000	1,065	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			187.00000	155	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			33.00000	36	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,237.00000	6,125	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			17.00000	18	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,220.00000	8,108	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,848.00000	3,962	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			2.00000	1	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			17.00000	18	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,171.00000	8,058	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,948.00000	4,061	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			35.00000	37	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,089.00000	5,977	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			18.00000	19	36.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,072.00000	7,959	36.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			0.00000	4,111	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			0.00000	1	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			0.00000	38	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			0.00000	5,927	34.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			0.00000	20	36.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.85	Put		0.00000	7,909	36.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.08550	7.96750		20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		0.00000	713	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		0.00000	578	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		624.00000	672	20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		706.00000	637	20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		607.00000	653	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		739.00000	667	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		590.00000	634	20.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		772.00000	699	20.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		543.00000	584	20.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		875.00000	798	20.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		514.00000	552	21.19	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		947.00000	867	21.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		558.00000	600	20.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		840.00000	764	20.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,573.00000	3,690	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		6.00000	5	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,587.00000	2,701	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		19.00000	16	21.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,652.00000	1,756	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		85.00000	70	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		922.00000	990	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		354.00000	305	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		208.00000	222	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,640.00000	2,536	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		108.00000	114	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,540.00000	4,429	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		63.00000	67	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,496.00000	6,381	33.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		36.00000	39	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,469.00000	8,354	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,722.00000	3,839	26.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		5.00000	4	26.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,733.00000	2,848	21.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		16.00000	13	21.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,784.00000	1,890	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		66.00000	54	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		1,008.00000	1,081	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		291.00000	246	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		221.00000	236	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,503.00000	2,400	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		113.00000	120	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,395.00000	4,284	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		66.00000	69	33.66	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 13/09/2010 Currency Future	14.25	Put		6,348.00000	6,234	33.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		39.00000	42	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,321.00000	8,206	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,672.00000	3,790	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		5.00000	4	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,684.00000	2,799	21.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		17.00000	14	21.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,740.00000	1,845	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		72.00000	59	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		979.00000	1,050	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		311.00000	265	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		216.00000	231	26.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,549.00000	2,445	26.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		111.00000	118	30.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,444.00000	4,332	30.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		65.00000	68	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,398.00000	6,283	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		38.00000	41	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,370.00000	8,255	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,822.00000	3,939	26.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	3	26.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,831.00000	2,946	22.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		14.00000	11	22.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,874.00000	1,981	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		56.00000	46	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,070.00000	1,146	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		253.00000	211	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		230.00000	246	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,412.00000	2,310	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		116.00000	124	30.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,299.00000	4,188	30.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		68.00000	71	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,250.00000	6,136	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		40.00000	44	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,223.00000	8,108	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,871.00000	3,989	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		4.00000	3	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,880.00000	2,996	22.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		13.00000	10	22.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,919.00000	2,027	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		51.00000	42	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,102.00000	1,180	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		235.00000	195	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		235.00000	251	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,367.00000	2,266	25.76	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 13/09/2010 Currency Future	12.10	Call		118.00000	126	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,251.00000	4,140	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		69.00000	72	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,201.00000	6,087	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		41.00000	44	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,174.00000	8,059	36.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,921.00000	4,038	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		4.00000	3	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,929.00000	3,045	22.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		12.00000	10	22.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,965.00000	2,074	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		47.00000	39	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,135.00000	1,218	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		217.00000	182	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		240.00000	256	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,322.00000	2,220	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		120.00000	127	29.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,203.00000	4,092	29.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		70.00000	73	33.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,152.00000	6,038	33.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		42.00000	45	35.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,125.00000	8,009	35.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		0.00000	4,138	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		0.00000	2	27.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		0.00000	3,144	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		0.00000	9	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		0.00000	2,170	19.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		0.00000	34	19.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		0.00000	1,295	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		0.00000	160	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		0.00000	266	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		0.00000	2,130	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		0.00000	131	29.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		0.00000	3,995	29.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		0.00000	75	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		0.00000	5,939	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		0.00000	46	35.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		0.00000	7,910	35.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.19770	8.08060		20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		0.00000	791	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		0.00000	693	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		779.00000	832	20.16	0.00	0	2,500.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		698.00000	634	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		722.00000	771	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		792.00000	724	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.20	Call			705.00000	752	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			824.00000	754	20.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			671.00000	716	20.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			891.00000	819	20.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			640.00000	683	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			959.00000	885	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			610.00000	651	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,030.00000	953	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			625.00000	666	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			994.00000	919	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			582.00000	621	21.51	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,102.00000	1,023	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,591.00000	3,707	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			10.00000	9	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,610.00000	2,722	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			30.00000	25	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,702.00000	1,802	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			122.00000	105	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			1,008.00000	1,075	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			427.00000	377	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			274.00000	291	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,694.00000	2,593	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			152.00000	159	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,571.00000	4,462	29.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			95.00000	99	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,514.00000	6,402	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			59.00000	63	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,479.00000	8,365	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,690.00000	3,806	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			9.00000	8	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,706.00000	2,819	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			26.00000	21	20.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,786.00000	1,888	18.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			106.00000	90	18.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,061.00000	1,132	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			381.00000	334	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			284.00000	301	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,604.00000	2,504	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			156.00000	164	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,475.00000	4,366	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			97.00000	102	32.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,417.00000	6,304	32.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			61.00000	65	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,381.00000	8,267	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,640.00000	3,756	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 13/12/2010 Currency Future	4.45	Put		10.00000	8	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,658.00000	2,771	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		28.00000	23	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,744.00000	1,845	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		114.00000	97	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,034.00000	1,103	19.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		404.00000	355	19.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		279.00000	296	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,649.00000	2,548	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		154.00000	162	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,523.00000	4,414	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		96.00000	101	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,465.00000	6,353	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		60.00000	64	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,430.00000	8,316	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,839.00000	3,955	25.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		8.00000	7	25.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,851.00000	2,964	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		21.00000	17	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,915.00000	2,019	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		84.00000	71	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,147.00000	1,222	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		317.00000	275	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		688.00000	734	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		857.00000	786	20.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		300.00000	318	25.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,470.00000	2,371	25.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		162.00000	171	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,332.00000	4,223	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		101.00000	106	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,270.00000	6,158	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		65.00000	69	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,234.00000	8,121	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,888.00000	4,004	26.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		8.00000	7	26.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,900.00000	3,013	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		19.00000	15	20.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,959.00000	2,064	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		78.00000	66	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,177.00000	1,254	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		297.00000	256	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		306.00000	325	25.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,425.00000	2,327	25.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		165.00000	174	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,284.00000	4,176	29.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.20	Call		102.00000	107	32.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,221.00000	6,109	32.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		66.00000	70	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,185.00000	8,072	34.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,938.00000	4,054	26.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		7.00000	6	26.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,948.00000	3,063	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		18.00000	15	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,003.00000	2,110	19.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		72.00000	62	19.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,208.00000	1,290	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		278.00000	242	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		312.00000	330	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,381.00000	2,282	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		167.00000	176	28.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,237.00000	4,128	28.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		103.00000	108	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,173.00000	6,060	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		67.00000	71	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,137.00000	8,023	34.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		0.00000	4,103	26.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		0.00000	5	26.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		0.00000	3,112	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		0.00000	14	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		0.00000	2,156	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		0.00000	58	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		0.00000	1,326	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		0.00000	228	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		0.00000	336	25.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		0.00000	2,238	25.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		0.00000	178	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		0.00000	4,080	28.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		0.00000	109	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		0.00000	6,011	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		0.00000	71	34.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		0.00000	7,974	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.64180	12.39330		18.43	21,541,627.20	1,704	35,581.00
£ / R On 14/09/2009 Currency Future	12.40	Call		88.00000	279	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		95.00000	37	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		57.00000	197	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		164.00000	55	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		71.00000	237	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		128.00000	45	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		26.00000	75	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.70	Put			333.00000	134	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			18.00000	50	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			425.00000	208	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			31.00000	93	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			288.00000	101	18.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			26.00000	75	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			333.00000	134	19.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			22.00000	61	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			378.00000	169	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			11.00000	27	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			568.00000	335	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			8.00000	16	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			714.00000	474	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	7	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			961.00000	715	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	6	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			1,011.00000	764	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			4.00000	7	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			961.00000	715	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			4.00000	6	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			1,011.00000	764	30.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			4.00000	5	31.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			1,060.00000	813	31.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			3.00000	4	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,160.00000	912	33.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,259.00000	1,011	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	3	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,259.00000	1,011	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			6.00000	11	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			813.00000	569	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			8.00000	16	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			714.00000	474	25.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			9.00000	19	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			665.00000	427	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			13.00000	33	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			520.00000	291	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			10.00000	22	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			617.00000	381	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			6.00000	11	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			813.00000	569	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	4	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,210.00000	962	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			3.00000	5	32.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,110.00000	863	32.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.30	Call			5.00000	8	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			912.00000	666	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			7.00000	13	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			763.00000	521	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			13.00000	33	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			520.00000	291	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			5.00000	9	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			862.00000	618	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			7.00000	13	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			763.00000	521	26.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			15.00000	40	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			472.00000	249	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	1	42.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,708.00000	1,460	42.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	2	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,409.00000	1,161	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	39.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,509.00000	1,260	39.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	2	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,459.00000	1,210	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	39.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,509.00000	1,260	39.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	2	41.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,658.00000	1,410	41.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1.00000	1	45.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,858.00000	1,609	45.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1.00000	1	44.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,808.00000	1,559	44.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2.00000	1	42.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,708.00000	1,460	42.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1.00000	1	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,958.00000	1,709	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1.00000	1	48.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			2,058.00000	1,809	48.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1.00000	1	49.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			2,108.00000	1,859	49.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	1	45.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,908.00000	1,659	45.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	52.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,457.00000	2,209	52.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	52.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,707.00000	2,458	52.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	53.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,207.00000	2,958	53.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	53.40	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	15.35	Put			2,957.00000	2,708	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	53.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,857.00000	2,608	53.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	52.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,757.00000	2,508	52.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	52.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,457.00000	2,209	52.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	1	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,207.00000	1,959	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			0.00000	1	52.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,357.00000	2,109	52.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	52.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,707.00000	2,458	52.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	52.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,607.00000	2,358	52.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	0	52.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,507.00000	2,258	52.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	52.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,657.00000	2,408	52.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	52.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,557.00000	2,308	52.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			0.00000	0	52.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,407.00000	2,159	52.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	0	52.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,507.00000	2,258	52.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	53.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,907.00000	2,658	53.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	53.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,807.00000	2,558	53.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			0.00000	1	51.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,307.00000	2,059	51.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,957.00000	2,708	53.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	53.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			3,207.00000	2,958	53.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	53.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			3,057.00000	2,808	53.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	54.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			3,257.00000	3,008	54.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	54.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			3,307.00000	3,058	54.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	53.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			3,107.00000	2,858	53.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	1	47.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			2,008.00000	1,759	47.62	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 14/09/2009 Currency Future	15.80	Call			0.00000	0	54.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,407.00000	3,158	54.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	1	51.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,257.00000	2,009	51.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			0.00000	0	52.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,407.00000	2,159	52.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	53.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			3,007.00000	2,758	53.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	1	45.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,908.00000	1,659	45.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2.00000	2	40.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,608.00000	1,360	40.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2.00000	2	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,559.00000	1,310	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	1	43.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,758.00000	1,510	43.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1.00000	1	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,157.00000	1,909	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	53.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,907.00000	2,658	53.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	54.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,507.00000	3,258	54.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	53.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			3,007.00000	2,758	53.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	54.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,407.00000	3,158	54.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	54.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,507.00000	3,258	54.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			0.00000	0	54.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,607.00000	3,358	54.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			0.00000	0	55.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,707.00000	3,458	55.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	52.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,657.00000	2,408	52.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,157.00000	2,908	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			0.00000	0	54.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,357.00000	3,108	54.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			3,157.00000	2,908	53.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			0.00000	0	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,457.00000	3,208	54.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			0.00000	0	54.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,557.00000	3,308	54.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			0.00000	0	55.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.05	Put			3,657.00000	3,408	55.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	1	47.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			2,008.00000	1,759	47.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	0	55.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,907.00000	3,658	55.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2.00000	1	43.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,758.00000	1,510	43.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	1	51.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,257.00000	2,009	51.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	52.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,757.00000	2,508	52.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	1	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,207.00000	1,959	50.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			2.00000	3	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,359.00000	1,111	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	2	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,459.00000	1,210	38.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	2	41.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,658.00000	1,410	41.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1.00000	1	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			2,157.00000	1,909	50.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	2	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,409.00000	1,161	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	3	35.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,309.00000	1,061	35.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1.00000	1	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,958.00000	1,709	46.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			3.00000	4	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,210.00000	962	34.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,293.00000	4,542	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			2,793.00000	3,042	48.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	48.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,294.00000	1,542	38.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			0.00000	0	38.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			38.00000	124	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			245.00000	83	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	58.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,707.00000	4,458	58.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	65.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			6,207.00000	5,958	65.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	71.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,707.00000	7,458	71.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			4,743.00000	4,992	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	56.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.15	Call			3,243.00000	3,492	52.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	52.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			1,743.00000	1,992	38.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			0.00000	0	38.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			279.00000	506	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			35.00000	15	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			0.00000	0	56.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			4,257.00000	4,008	56.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	63.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,757.00000	5,508	63.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	69.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			7,257.00000	7,008	69.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			4,993.00000	5,242	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,493.00000	3,742	54.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	54.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			1,993.00000	2,242	40.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	0	40.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			509.00000	748	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			15.00000	7	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			0.00000	0	55.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			4,007.00000	3,758	55.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			0.00000	0	62.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,507.00000	5,258	62.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	68.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			7,007.00000	6,758	68.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			47.00000	159	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			203.00000	67	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			15.00000	40	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			472.00000	249	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			2,493.00000	2,742	45.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	0	45.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			1,493.00000	1,742	38.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			0.00000	0	38.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	57.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			4,507.00000	4,258	57.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	66.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			6,507.00000	6,258	66.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			8,507.00000	8,258	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			3,393.00000	3,642	53.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	53.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			2,393.00000	2,642	44.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	44.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			1,393.00000	1,642	38.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.00	Put			0.00000	0	38.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			414.00000	651	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			21.00000	9	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	58.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			4,607.00000	4,358	58.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	67.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			6,607.00000	6,358	67.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			8,607.00000	8,358	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			3,293.00000	3,542	52.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	52.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			2,293.00000	2,542	43.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	0	43.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			323.00000	554	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			30.00000	12	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			0.00000	0	67.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			6,707.00000	6,458	67.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,707.00000	8,458	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,243.00000	2,492	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	43.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,244.00000	1,492	38.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			1.00000	0	38.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	58.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,757.00000	4,508	58.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	67.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,757.00000	6,508	67.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,757.00000	8,508	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,093.00000	3,342	50.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	50.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,093.00000	2,342	41.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	41.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,095.00000	1,342	37.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			2.00000	0	37.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			156.00000	367	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			63.00000	25	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	59.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,907.00000	4,658	59.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	68.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,907.00000	6,658	68.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,907.00000	8,658	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			2,993.00000	3,242	49.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	49.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.40	Call			998.00000	1,242	37.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			4.00000	1	37.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	60.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			5,007.00000	4,758	60.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			9,007.00000	8,758	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			2,943.00000	3,192	49.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	49.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			1,943.00000	2,192	40.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	40.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			948.00000	1,193	37.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			5.00000	1	37.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	60.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			5,057.00000	4,808	60.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	68.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			7,057.00000	6,808	68.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			9,057.00000	8,808	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			2,893.00000	3,142	48.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	48.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			1,893.00000	2,142	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			899.00000	1,143	37.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			6.00000	1	37.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	60.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			5,107.00000	4,858	60.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	68.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			7,107.00000	6,858	68.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			9,107.00000	8,858	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			1,793.00000	2,042	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	0	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			800.00000	1,044	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			7.00000	2	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	61.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			5,207.00000	4,958	61.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	69.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			7,207.00000	6,958	69.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			9,207.00000	8,958	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			2,843.00000	3,092	48.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	48.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			1,843.00000	2,092	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			0.00000	0	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			850.00000	1,094	37.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.55	Put		6.00000	2	37.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	60.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		5,157.00000	4,908	60.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	69.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		7,157.00000	6,908	69.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		9,157.00000	8,908	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,043.00000	3,292	50.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	50.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,043.00000	2,292	41.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		0.00000	0	41.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,046.00000	1,292	37.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		3.00000	0	37.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		121.00000	322	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		77.00000	30	24.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		0.00000	0	59.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,957.00000	4,708	59.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		0.00000	0	68.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,957.00000	6,708	68.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,957.00000	8,708	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,193.00000	3,442	51.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	51.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,193.00000	2,442	42.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		0.00000	0	42.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,194.00000	1,442	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		1.00000	0	38.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		236.00000	459	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		43.00000	17	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	59.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,807.00000	4,558	59.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	67.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,807.00000	6,558	67.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,807.00000	8,558	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		3,443.00000	3,692	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	53.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		2,443.00000	2,692	44.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		0.00000	0	44.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		1,443.00000	1,692	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		0.00000	0	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		461.00000	699	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		18.00000	8	31.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		0.00000	0	57.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		4,557.00000	4,308	57.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	67.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,557.00000	6,308	67.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,557.00000	8,308	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,593.00000	3,842	55.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	55.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,593.00000	2,842	46.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	46.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,593.00000	1,842	38.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			0.00000	0	38.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			605.00000	847	34.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			12.00000	5	34.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	0	57.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,407.00000	4,158	57.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	66.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,407.00000	6,158	66.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			8,407.00000	8,158	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,643.00000	3,892	55.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	55.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,643.00000	2,892	46.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	46.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,643.00000	1,892	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			0.00000	0	38.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			653.00000	896	35.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			10.00000	4	35.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			0.00000	0	56.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,357.00000	4,108	56.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	66.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,357.00000	6,108	66.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,357.00000	8,108	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,343.00000	3,592	53.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	53.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,343.00000	2,592	44.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	44.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,343.00000	1,592	38.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			0.00000	0	38.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			368.00000	602	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			25.00000	10	29.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	58.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,657.00000	4,408	58.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	67.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,657.00000	6,408	67.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	72.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.05	Put		8,657.00000	8,408	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call		2,743.00000	2,992	47.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put		0.00000	0	47.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call		751.00000	995	37.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put		8.00000	3	37.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	61.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put		5,257.00000	5,008	61.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call		0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put		9,257.00000	9,008	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call		3,743.00000	3,992	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call		0.00000	0	66.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put		6,257.00000	6,008	66.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call		0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put		8,257.00000	8,008	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call		3,693.00000	3,942	56.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	0	56.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Call		2,693.00000	2,942	47.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put		0.00000	0	47.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call		1,693.00000	1,942	38.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	0	38.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call		702.00000	946	36.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put		9.00000	4	36.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call		0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put		4,307.00000	4,058	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call		0.00000	0	66.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put		6,307.00000	6,058	66.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call		0.00000	0	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put		8,307.00000	8,058	72.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call		3,893.00000	4,142	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Call		0.00000	0	56.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put		4,107.00000	3,858	56.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call		0.00000	0	65.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Put		6,107.00000	5,858	65.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	72.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		8,107.00000	7,858	72.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Call		3,943.00000	4,192	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	55.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Put		4,057.00000	3,808	55.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Call		0.00000	0	65.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Put		6,057.00000	5,808	65.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Call		0.00000	0	72.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Put		8,057.00000	7,808	72.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.40	Call		0.00000	4,242	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	56.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	64.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.40	Put		0.00000	5,758	64.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.40	Call		0.00000	0	72.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.40	Put		0.00000	7,758	72.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.84730	12.60150		16.83	34,469,305.90	2,683	33,242.00
£ / R On 14/12/2009 Currency Future	12.60	Call		416.00000	560	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		414.00000	313	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		377.00000	509	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		476.00000	361	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		396.00000	534	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		444.00000	337	16.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		359.00000	484	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		508.00000	387	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		311.00000	419	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		610.00000	472	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		283.00000	382	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		681.00000	535	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		326.00000	439	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		575.00000	441	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		297.00000	400	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		645.00000	503	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		270.00000	365	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		718.00000	568	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		245.00000	333	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		794.00000	636	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		214.00000	291	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		912.00000	744	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		170.00000	233	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,119.00000	935	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		163.00000	223	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,162.00000	975	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		156.00000	213	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,205.00000	1,016	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		163.00000	223	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,162.00000	975	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		150.00000	204	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,248.00000	1,057	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		143.00000	196	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,292.00000	1,098	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		126.00000	172	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,425.00000	1,225	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		132.00000	180	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,380.00000	1,182	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Call			195.00000	266	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			993.00000	819	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			234.00000	318	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			833.00000	671	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			186.00000	254	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,035.00000	857	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			156.00000	213	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,205.00000	1,016	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			137.00000	187	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,336.00000	1,140	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			132.00000	180	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,380.00000	1,182	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			143.00000	196	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,292.00000	1,098	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			178.00000	243	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,077.00000	896	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			195.00000	266	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			993.00000	819	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			204.00000	278	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			953.00000	781	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			234.00000	318	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			833.00000	671	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			245.00000	333	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			794.00000	636	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			257.00000	349	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			756.00000	601	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			150.00000	204	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,248.00000	1,057	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			186.00000	254	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,035.00000	857	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			257.00000	349	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			756.00000	601	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			163.00000	223	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,162.00000	975	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			92.00000	125	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,791.00000	1,577	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			116.00000	159	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,515.00000	1,311	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			112.00000	152	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,560.00000	1,355	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			112.00000	152	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,560.00000	1,355	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			107.00000	146	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,606.00000	1,399	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			96.00000	130	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			1,744.00000	1,532	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			82.00000	111	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,931.00000	1,714	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			89.00000	120	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,837.00000	1,623	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			85.00000	115	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,884.00000	1,668	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			79.00000	107	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,978.00000	1,760	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			58.00000	80	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,357.00000	2,133	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			61.00000	83	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,309.00000	2,086	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			74.00000	99	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,072.00000	1,852	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			68.00000	92	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,167.00000	1,945	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			63.00000	86	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,261.00000	2,039	22.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			54.00000	74	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,452.00000	2,227	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			50.00000	69	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,548.00000	2,321	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			46.00000	64	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,645.00000	2,416	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			35.00000	48	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,033.00000	2,801	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			107.00000	146	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,606.00000	1,399	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			99.00000	135	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,698.00000	1,488	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			126.00000	172	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,425.00000	1,225	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			74.00000	99	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,072.00000	1,852	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			103.00000	140	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,652.00000	1,443	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			77.00000	103	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,025.00000	1,806	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			71.00000	96	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,120.00000	1,899	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			66.00000	89	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,214.00000	1,992	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			48.00000	66	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,597.00000	2,369	23.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			132.00000	180	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,380.00000	1,182	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			121.00000	165	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,470.00000	1,268	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			103.00000	140	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,652.00000	1,443	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			77.00000	103	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,025.00000	1,806	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			56.00000	77	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,405.00000	2,180	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			71.00000	96	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,120.00000	1,899	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			52.00000	71	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,500.00000	2,274	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			85.00000	115	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,884.00000	1,668	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			58.00000	80	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,357.00000	2,133	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			89.00000	120	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,837.00000	1,623	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,303.00000	4,548	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	1	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,814.00000	3,057	25.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	10	25.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,356.00000	1,592	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			55.00000	44	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			343.00000	461	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			541.00000	414	16.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			31.00000	42	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,229.00000	2,995	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			13.00000	17	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,711.00000	4,470	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			6.00000	9	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,205.00000	5,962	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	4	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,702.00000	7,457	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,752.00000	4,998	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,259.00000	3,504	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	6	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,789.00000	2,028	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			38.00000	31	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			544.00000	706	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			293.00000	209	16.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			42.00000	57	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put			2,790.00000	2,560	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			16.00000	22	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,265.00000	4,025	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			8.00000	11	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,756.00000	5,513	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	5	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,252.00000	7,008	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,002.00000	5,247	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,508.00000	3,752	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			6.00000	5	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,033.00000	2,271	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	24	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			698.00000	877	15.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			196.00000	129	15.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			19.00000	26	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,017.00000	3,778	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			9.00000	12	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,507.00000	5,265	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			4.00000	6	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,003.00000	6,759	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			311.00000	419	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			610.00000	472	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			224.00000	304	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			872.00000	707	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			116.00000	159	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,515.00000	1,311	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			204.00000	278	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			953.00000	781	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			107.00000	146	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,606.00000	1,399	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			121.00000	165	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,470.00000	1,268	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			178.00000	243	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,077.00000	896	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,519.00000	2,761	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	14	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,547.00000	1,785	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			46.00000	38	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			14.00000	20	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,513.00000	4,272	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			6.00000	8	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,504.00000	6,260	32.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,500.00000	8,256	35.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.20	Call			3,408.00000	3,653	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	5	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,421.00000	2,663	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	15	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,452.00000	1,688	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			50.00000	41	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			633.00000	805	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			232.00000	158	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			13.00000	18	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,612.00000	4,371	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			5.00000	7	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,604.00000	6,360	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,600.00000	8,355	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,275.00000	2,515	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	18	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,309.00000	1,544	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			57.00000	46	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			12.00000	17	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,761.00000	4,520	28.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			5.00000	7	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,753.00000	6,509	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,750.00000	8,505	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,309.00000	3,553	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	6	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,324.00000	2,564	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	17	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			573.00000	738	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			271.00000	191	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			43.00000	59	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,742.00000	2,512	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			5.00000	7	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,704.00000	6,460	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			2.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,700.00000	8,455	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,111.00000	3,355	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	7	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,129.00000	2,368	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			28.00000	21	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,167.00000	1,400	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			65.00000	53	17.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			464.00000	615	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			363.00000	268	16.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			37.00000	51	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.50	Put			2,936.00000	2,704	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			12.00000	16	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,910.00000	4,668	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			5.00000	6	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,903.00000	6,659	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,900.00000	8,655	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,962.00000	3,206	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	9	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,984.00000	2,222	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			32.00000	25	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,032.00000	1,258	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			81.00000	60	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			34.00000	46	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,082.00000	2,849	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			11.00000	15	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,059.00000	4,817	29.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			4.00000	6	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,053.00000	6,809	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,050.00000	8,804	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,913.00000	3,156	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			11.00000	9	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,935.00000	2,174	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			34.00000	26	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			992.00000	1,211	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			90.00000	63	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			33.00000	45	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,131.00000	2,898	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			11.00000	14	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,109.00000	4,867	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			4.00000	6	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,103.00000	6,858	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,100.00000	8,854	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,863.00000	3,107	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	10	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,886.00000	2,125	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			35.00000	28	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			952.00000	1,164	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			100.00000	66	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			32.00000	43	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,180.00000	2,946	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			10.00000	14	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,159.00000	4,917	29.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.75	Call			4.00000	6	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,153.00000	6,908	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,150.00000	8,904	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,765.00000	3,008	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			13.00000	11	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			875.00000	1,071	15.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			123.00000	73	15.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			30.00000	41	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,278.00000	3,043	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			10.00000	13	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,258.00000	5,016	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,249.00000	9,004	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,838.00000	2,077	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			36.00000	29	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			913.00000	1,117	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			111.00000	70	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			10.00000	14	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,209.00000	4,966	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			4.00000	5	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,202.00000	6,958	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,200.00000	8,954	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,061.00000	3,305	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	8	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,081.00000	2,320	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			29.00000	22	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,120.00000	1,352	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			69.00000	55	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			439.00000	587	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			388.00000	290	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			36.00000	50	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,985.00000	2,752	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			11.00000	15	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,960.00000	4,718	29.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			4.00000	6	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,953.00000	6,709	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,950.00000	8,705	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,160.00000	3,404	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	7	27.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,178.00000	2,417	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			26.00000	20	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,214.00000	1,448	17.51	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 14/12/2009 Currency Future	11.45	Put			62.00000	50	17.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			490.00000	645	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			338.00000	247	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			39.00000	53	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,887.00000	2,656	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			12.00000	16	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,860.00000	4,619	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			5.00000	6	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,853.00000	6,609	33.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,850.00000	8,605	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,557.00000	3,802	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			6.00000	5	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,568.00000	2,810	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			17.00000	13	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,596.00000	1,833	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			44.00000	36	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			731.00000	914	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			180.00000	116	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			52.00000	71	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,500.00000	2,274	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			15.00000	20	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,463.00000	4,223	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			6.00000	8	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,454.00000	6,211	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,450.00000	8,206	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,607.00000	3,852	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	4	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,617.00000	2,860	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			16.00000	12	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,644.00000	1,882	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			42.00000	35	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			766.00000	952	15.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			164.00000	104	15.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			15.00000	21	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,414.00000	4,173	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			6.00000	8	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,404.00000	6,161	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,401.00000	8,156	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,458.00000	3,702	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,470.00000	2,712	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			19.00000	15	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.15	Call			1,499.00000	1,736	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			48.00000	39	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			665.00000	841	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			213.00000	143	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			48.00000	66	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,597.00000	2,369	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			14.00000	19	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,562.00000	4,322	28.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			5.00000	7	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,554.00000	6,310	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,550.00000	8,305	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,359.00000	3,603	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,372.00000	2,614	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	16	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,404.00000	1,640	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			52.00000	42	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			603.00000	771	15.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			251.00000	174	15.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			45.00000	61	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,693.00000	2,464	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			13.00000	18	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,662.00000	4,421	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			5.00000	7	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,654.00000	6,410	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			2.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,650.00000	8,405	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,210.00000	3,454	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	7	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,226.00000	2,466	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	19	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,261.00000	1,496	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			60.00000	48	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			517.00000	675	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			315.00000	228	16.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			40.00000	55	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,839.00000	2,608	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			12.00000	17	29.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,811.00000	4,569	29.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			5.00000	7	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,803.00000	6,559	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,800.00000	8,555	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,012.00000	3,255	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	8	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,074.00000	1,305	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		72.00000	58	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		11.00000	15	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,010.00000	4,768	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	2	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,000.00000	8,755	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,716.00000	2,958	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		14.00000	11	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,741.00000	1,979	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		39.00000	32	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		838.00000	1,030	15.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		136.00000	83	15.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		29.00000	39	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,327.00000	3,092	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		10.00000	13	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,308.00000	5,066	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	5	34.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,302.00000	7,058	34.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	1	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,299.00000	9,054	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,657.00000	3,901	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	4	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,666.00000	2,909	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		15.00000	12	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,692.00000	1,931	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		41.00000	33	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		801.00000	990	15.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		150.00000	93	15.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		15.00000	21	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,364.00000	4,124	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		6.00000	8	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,354.00000	6,111	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,351.00000	8,106	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,756.00000	4,001	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	4	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		6.00000	9	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,255.00000	6,011	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,251.00000	8,006	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,706.00000	3,951	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	4	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		16.00000	22	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,314.00000	4,075	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.90	Call		6.00000	8	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,305.00000	6,061	32.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		2.00000	3	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,301.00000	8,056	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,906.00000	4,150	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	3	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		18.00000	24	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,116.00000	3,877	27.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		7.00000	9	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,105.00000	5,862	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		3.00000	4	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,101.00000	7,856	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,955.00000	4,200	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	2	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		18.00000	25	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,067.00000	3,828	27.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		7.00000	9	31.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,055.00000	5,812	31.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		3.00000	4	35.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,051.00000	7,806	35.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		0.00000	4,249	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	2	29.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		0.00000	10	31.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		0.00000	5,762	31.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		0.00000	4	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		0.00000	7,757	35.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.06040	12.80680		17.52	0.00	0	408.00
£ / R On 15/03/2010 Currency Future	12.80	Call		628.00000	769	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		621.00000	508	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		591.00000	722	17.28	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		684.00000	561	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		609.00000	745	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		652.00000	534	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		573.00000	699	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		716.00000	589	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		523.00000	637	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		816.00000	677	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		492.00000	601	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		886.00000	740	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		507.00000	618	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		851.00000	708	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		478.00000	583	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		921.00000	773	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		450.00000	550	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		994.00000	840	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.55	Call			401.00000	490	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,144.00000	980	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			358.00000	438	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,301.00000	1,128	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			348.00000	426	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,341.00000	1,166	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			339.00000	414	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,382.00000	1,204	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			329.00000	403	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,423.00000	1,243	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			312.00000	382	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,505.00000	1,322	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			288.00000	353	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,631.00000	1,442	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			296.00000	362	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,589.00000	1,402	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,840.00000	2,069	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			83.00000	58	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,676.00000	3,927	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			19.00000	16	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			379.00000	463	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,222.00000	1,053	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			437.00000	534	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,030.00000	874	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			219.00000	267	21.45	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,112.00000	1,907	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			413.00000	505	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,106.00000	944	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			304.00000	372	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,547.00000	1,361	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			321.00000	392	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,464.00000	1,282	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			390.00000	477	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,183.00000	1,016	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			425.00000	519	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,068.00000	909	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			464.00000	566	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			957.00000	806	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			368.00000	450	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,261.00000	1,090	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,332.00000	3,582	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	21	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,358.00000	2,603	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			51.00000	42	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,443.00000	1,665	16.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.50	Put		137.00000	105	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		768.00000	926	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		461.00000	365	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		241.00000	295	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,934.00000	1,734	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		142.00000	178	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,835.00000	2,617	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		86.00000	107	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,779.00000	3,547	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		50.00000	64	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,743.00000	4,504	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,235.00000	3,484	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		28.00000	23	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,261.00000	2,505	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		55.00000	45	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,359.00000	1,579	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		152.00000	119	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		719.00000	870	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		512.00000	410	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		230.00000	280	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,023.00000	1,820	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		135.00000	169	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,928.00000	2,708	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		82.00000	102	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,875.00000	3,642	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		47.00000	61	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,840.00000	4,600	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,137.00000	3,385	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		30.00000	25	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,165.00000	2,408	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		58.00000	47	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,276.00000	1,494	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		169.00000	134	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		672.00000	818	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		565.00000	458	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		128.00000	160	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,021.00000	2,800	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		78.00000	97	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,972.00000	3,737	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		44.00000	57	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,937.00000	4,697	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,040.00000	3,287	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		33.00000	27	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,069.00000	2,311	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		62.00000	50	18.30	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	11.80	Call		1,194.00000	1,411	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		188.00000	150	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		209.00000	255	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,202.00000	1,994	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		121.00000	152	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,115.00000	2,891	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		75.00000	93	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,068.00000	3,832	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		42.00000	54	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,035.00000	4,794	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,893.00000	3,141	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		36.00000	30	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,931.00000	2,165	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		74.00000	55	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,091.00000	1,289	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		234.00000	179	16.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		192.00000	238	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,335.00000	2,127	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		113.00000	141	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,256.00000	3,030	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		68.00000	87	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,212.00000	3,976	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		38.00000	50	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,182.00000	4,939	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,991.00000	3,239	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		34.00000	28	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,023.00000	2,262	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		66.00000	52	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,159.00000	1,370	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		202.00000	159	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		203.00000	249	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,247.00000	2,038	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		118.00000	148	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,162.00000	2,938	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		73.00000	91	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		4,116.00000	3,880	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		41.00000	53	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		5,084.00000	4,842	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,283.00000	3,533	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		27.00000	22	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,310.00000	2,554	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		53.00000	43	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,401.00000	1,622	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		144.00000	111	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		743.00000	898	16.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.55	Put			486.00000	387	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			235.00000	287	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,979.00000	1,777	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			138.00000	173	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,882.00000	2,663	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			84.00000	104	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,827.00000	3,594	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			48.00000	62	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,791.00000	4,552	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,088.00000	3,336	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	26	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,117.00000	2,359	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			60.00000	49	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,235.00000	1,452	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			178.00000	142	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			650.00000	793	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			593.00000	483	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			214.00000	261	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,157.00000	1,950	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			125.00000	156	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,068.00000	2,845	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			77.00000	95	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,020.00000	3,785	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			43.00000	56	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,986.00000	4,745	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,186.00000	3,435	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	24	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,213.00000	2,456	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			56.00000	46	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,317.00000	1,536	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			160.00000	126	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			695.00000	844	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			538.00000	434	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			224.00000	274	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,068.00000	1,863	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			131.00000	164	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,975.00000	2,754	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			80.00000	100	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,923.00000	3,689	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			46.00000	59	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,889.00000	4,649	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,942.00000	3,190	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			35.00000	29	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,977.00000	2,214	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			70.00000	53	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 15/03/2010 Currency Future	11.90	Call			1,125.00000	1,329	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			218.00000	169	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			198.00000	243	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,291.00000	2,083	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			115.00000	144	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,209.00000	2,984	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			71.00000	89	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,164.00000	3,928	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			39.00000	51	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,133.00000	4,891	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			368.00000	450	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,261.00000	1,090	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,528.00000	3,779	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	18	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,552.00000	2,798	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	38	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,617.00000	1,842	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			110.00000	81	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			875.00000	1,045	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			368.00000	284	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			267.00000	326	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,760.00000	1,566	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			158.00000	198	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,652.00000	2,438	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			95.00000	118	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,588.00000	3,357	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			56.00000	72	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,549.00000	4,311	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			20.00000	25	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,514.00000	6,265	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			10.00000	14	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,503.00000	8,253	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,381.00000	3,631	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			25.00000	21	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,406.00000	2,651	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			49.00000	41	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,486.00000	1,709	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			129.00000	98	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			794.00000	954	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			437.00000	344	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			146.00000	183	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,789.00000	2,572	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			51.00000	66	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,694.00000	4,456	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			19.00000	24	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.45	Put		6,663.00000	6,414	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		9.00000	12	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,652.00000	8,402	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		19.00000	24	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,762.00000	6,513	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		9.00000	12	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,752.00000	8,501	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		19.00000	23	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,812.00000	6,563	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		8.00000	11	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,801.00000	8,551	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		18.00000	22	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,961.00000	6,712	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		7.00000	10	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,951.00000	8,700	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		17.00000	22	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,061.00000	6,811	28.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		7.00000	10	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,050.00000	8,799	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		17.00000	21	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,110.00000	6,861	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		7.00000	9	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,100.00000	8,849	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		17.00000	21	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,160.00000	6,911	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		7.00000	9	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,150.00000	8,899	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,795.00000	3,043	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		38.00000	33	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,026.00000	1,210	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		269.00000	200	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		539.00000	656	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		782.00000	646	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		107.00000	134	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,350.00000	3,123	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		36.00000	47	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,279.00000	5,037	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		16.00000	20	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,260.00000	7,010	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		6.00000	9	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,249.00000	8,998	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		18.00000	22	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		7,011.00000	6,761	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		7.00000	10	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,000.00000	8,750	29.99	0.00	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	19.65	Call			18.00000	23	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,862.00000	6,612	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			8.00000	11	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,851.00000	8,601	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,430.00000	3,680	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	20	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,455.00000	2,700	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			48.00000	40	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,529.00000	1,753	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			123.00000	92	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			820.00000	984	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			413.00000	323	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			150.00000	188	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,743.00000	2,527	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			53.00000	68	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,646.00000	4,407	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			20.00000	25	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,613.00000	6,364	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			9.00000	13	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,603.00000	8,352	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,578.00000	3,828	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			21.00000	18	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,600.00000	2,847	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			44.00000	37	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,661.00000	1,887	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			104.00000	76	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			904.00000	1,077	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			347.00000	266	16.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			163.00000	203	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,606.00000	2,393	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			57.00000	74	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,501.00000	4,263	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			21.00000	26	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,464.00000	6,215	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			10.00000	14	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,454.00000	8,204	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,627.00000	3,877	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			20.00000	17	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,649.00000	2,896	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			42.00000	36	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,705.00000	1,932	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			98.00000	71	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			933.00000	1,109	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			326.00000	248	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			167.00000	209	22.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.20	Put		2,560.00000	2,349	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		59.00000	76	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,452.00000	4,216	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		21.00000	26	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,414.00000	6,166	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		11.00000	14	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,404.00000	8,154	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,479.00000	3,730	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		23.00000	19	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,503.00000	2,749	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		46.00000	39	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,573.00000	1,797	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		116.00000	87	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		847.00000	1,014	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		391.00000	304	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		154.00000	193	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,697.00000	2,482	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		54.00000	70	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,597.00000	4,359	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		20.00000	25	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,563.00000	6,315	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		10.00000	13	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,553.00000	8,303	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		19.00000	24	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,712.00000	6,463	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		9.00000	12	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,702.00000	8,452	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,746.00000	2,994	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		40.00000	34	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,795.00000	2,023	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		88.00000	63	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		994.00000	1,176	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		287.00000	215	15.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		104.00000	130	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,398.00000	3,170	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		35.00000	46	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,328.00000	5,086	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		16.00000	20	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,309.00000	7,060	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		6.00000	8	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,299.00000	9,048	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,698.00000	2,945	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		41.00000	35	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,750.00000	1,977	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		93.00000	67	17.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.15	Call			963.00000	1,142	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			306.00000	232	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			102.00000	127	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,445.00000	3,217	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			34.00000	45	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,378.00000	5,134	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			16.00000	20	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,359.00000	7,109	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			6.00000	8	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,349.00000	9,098	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,844.00000	3,092	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			37.00000	32	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,885.00000	2,117	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			78.00000	57	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,058.00000	1,249	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			251.00000	189	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			556.00000	677	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			749.00000	617	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			110.00000	137	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,303.00000	3,077	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			37.00000	49	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,231.00000	4,988	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			17.00000	21	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,210.00000	6,960	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			6.00000	9	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,200.00000	8,948	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,774.00000	4,025	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			18.00000	15	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			182.00000	227	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,425.00000	2,217	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			65.00000	83	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,308.00000	4,072	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			22.00000	28	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,265.00000	6,017	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			12.00000	16	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,255.00000	8,005	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			172.00000	215	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,515.00000	2,304	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			61.00000	78	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,404.00000	4,168	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			21.00000	27	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,365.00000	6,116	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			11.00000	15	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,354.00000	8,105	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,725.00000	3,976	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.10	Put		18.00000	16	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		177.00000	221	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,470.00000	2,260	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		63.00000	80	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,356.00000	4,120	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		22.00000	27	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,315.00000	6,067	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		11.00000	15	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,305.00000	8,055	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,873.00000	4,123	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		16.00000	13	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		23.00000	29	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		6,166.00000	5,919	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		12.00000	16	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		8,156.00000	7,906	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,972.00000	4,221	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		15.00000	11	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		24.00000	31	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,067.00000	5,820	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		13.00000	17	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,056.00000	7,806	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,922.00000	4,172	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		15.00000	12	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		23.00000	30	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,116.00000	5,869	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		13.00000	16	29.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,106.00000	7,856	29.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		0.00000	4,270	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		0.00000	10	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		0.00000	31	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		0.00000	5,771	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		0.00000	17	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		0.00000	7,756	29.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.27060	13.00890		17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		799.00000	943	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		790.00000	672	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,052.00000	1,224	16.63	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		494.00000	403	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		762.00000	899	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		853.00000	729	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		662.00000	782	18.26	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,053.00000	912	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		428.00000	508	20.21	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,819.00000	1,638	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		128.00000	157	24.87	0.00	0	12,446.00

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	17.50	Put			4,619.00000	4,386	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			744.00000	878	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			885.00000	758	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			693.00000	819	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			985.00000	848	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			678.00000	800	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,019.00000	880	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			647.00000	765	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,088.00000	944	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			618.00000	731	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,159.00000	1,011	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			565.00000	669	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,306.00000	1,149	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			506.00000	600	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,497.00000	1,330	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			496.00000	588	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,537.00000	1,367	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			475.00000	563	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,616.00000	1,443	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			465.00000	552	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,656.00000	1,481	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			437.00000	519	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,778.00000	1,598	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			446.00000	529	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,737.00000	1,559	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			541.00000	641	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,382.00000	1,220	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			604.00000	715	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,195.00000	1,045	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			578.00000	684	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,269.00000	1,114	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			591.00000	699	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,232.00000	1,079	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			529.00000	627	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,420.00000	1,256	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			485.00000	575	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,576.00000	1,405	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			456.00000	540	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,697.00000	1,520	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			517.00000	614	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,459.00000	1,293	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			553.00000	655	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,344.00000	1,184	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			517.00000	614	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,459.00000	1,293	19.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Call			529.00000	627	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,420.00000	1,256	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			578.00000	684	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,269.00000	1,114	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			632.00000	748	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,123.00000	977	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			710.00000	838	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			951.00000	817	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			395.00000	469	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,987.00000	1,798	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,106.00000	1,282	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			447.00000	362	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			861.00000	1,013	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			703.00000	592	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			293.00000	352	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,634.00000	2,432	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			198.00000	238	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,539.00000	3,318	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			136.00000	167	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,477.00000	4,246	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			92.00000	113	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,433.00000	5,193	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,134.00000	1,313	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			425.00000	342	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			883.00000	1,037	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			674.00000	566	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			299.00000	360	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,590.00000	2,389	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			202.00000	243	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,493.00000	3,272	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			139.00000	170	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,430.00000	4,200	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			94.00000	115	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,385.00000	5,145	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,426.00000	4,682	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			17.00000	11	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,966.00000	3,220	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			58.00000	50	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,606.00000	1,830	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			197.00000	159	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			218.00000	262	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,309.00000	3,091	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			123.00000	151	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,714.00000	4,480	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			69.00000	86	26.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.10	Put		6,160.00000	5,915	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		32.00000	41	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,623.00000	7,371	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,867.00000	5,126	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		8.00000	5	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,404.00000	3,660	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		45.00000	39	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,970.00000	2,216	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		111.00000	95	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		952.00000	1,113	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		593.00000	493	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		259.00000	312	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,900.00000	2,691	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		148.00000	180	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,289.00000	4,059	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		82.00000	101	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,723.00000	5,481	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		40.00000	52	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,181.00000	6,931	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,114.00000	5,374	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		5.00000	3	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,648.00000	3,905	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		39.00000	34	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,195.00000	2,452	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		86.00000	81	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,079.00000	1,253	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		470.00000	382	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		287.00000	345	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,678.00000	2,474	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		163.00000	196	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,054.00000	3,825	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		90.00000	111	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,481.00000	5,240	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		46.00000	59	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,937.00000	6,688	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,550.00000	3,806	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		41.00000	36	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,579.00000	2,834	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		70.00000	63	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,683.00000	1,911	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		175.00000	141	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,027.00000	1,195	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		518.00000	425	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		411.00000	488	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,903.00000	1,717	20.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.50	Call			275.00000	331	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,767.00000	2,561	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			188.00000	225	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,679.00000	3,455	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,675.00000	2,930	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			67.00000	59	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,763.00000	1,995	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			154.00000	124	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			194.00000	234	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,586.00000	3,363	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			134.00000	163	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,525.00000	4,293	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,697.00000	3,954	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			38.00000	33	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,724.00000	2,978	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			65.00000	57	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,804.00000	2,037	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			145.00000	116	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			126.00000	154	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,667.00000	4,433	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			373.00000	442	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,114.00000	1,922	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			249.00000	300	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,990.00000	2,779	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			172.00000	206	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,913.00000	3,685	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			116.00000	142	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,857.00000	4,622	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			340.00000	402	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,331.00000	2,132	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			226.00000	272	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,217.00000	3,001	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			157.00000	189	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,149.00000	3,918	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			105.00000	129	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,096.00000	4,859	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,306.00000	3,562	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			48.00000	41	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,338.00000	2,594	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			79.00000	74	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,492.00000	1,711	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			233.00000	190	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			906.00000	1,062	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			647.00000	541	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			305.00000	367	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.25	Put		2,547.00000	2,346	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		206.00000	247	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,447.00000	3,227	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		142.00000	174	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,383.00000	4,153	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		96.00000	117	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,337.00000	5,097	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,161.00000	3,415	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		52.00000	45	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,384.00000	1,595	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		275.00000	225	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		840.00000	989	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		731.00000	618	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,112.00000	3,366	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		53.00000	46	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,147.00000	2,404	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		88.00000	84	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,348.00000	1,558	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		289.00000	237	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		819.00000	966	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		760.00000	645	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		281.00000	338	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,722.00000	2,517	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		191.00000	230	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,632.00000	3,409	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		131.00000	160	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,572.00000	4,340	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		89.00000	109	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,530.00000	5,288	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,015.00000	3,269	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		56.00000	48	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,056.00000	2,310	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		97.00000	89	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,282.00000	1,485	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		323.00000	264	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		780.00000	921	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		821.00000	700	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		270.00000	325	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,811.00000	2,604	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		184.00000	221	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,725.00000	3,501	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		85.00000	105	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,627.00000	5,384	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,918.00000	3,172	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		59.00000	51	19.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.15	Call			1,221.00000	1,413	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			362.00000	293	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			178.00000	213	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,819.00000	3,593	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			121.00000	148	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,762.00000	4,527	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,209.00000	3,464	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			50.00000	43	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,242.00000	2,499	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			84.00000	79	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,419.00000	1,633	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			260.00000	213	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,355.00000	3,611	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			46.00000	40	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,386.00000	2,642	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			77.00000	72	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,530.00000	1,750	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			221.00000	179	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			929.00000	1,087	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			620.00000	517	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			312.00000	374	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,503.00000	2,303	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			209.00000	252	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,401.00000	3,181	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			145.00000	177	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,336.00000	4,106	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			97.00000	120	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,289.00000	5,049	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,386.00000	2,642	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			77.00000	72	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,530.00000	1,750	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			221.00000	179	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			929.00000	1,087	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			620.00000	517	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			312.00000	374	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,503.00000	2,303	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,064.00000	3,318	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			55.00000	47	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,099.00000	2,357	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			90.00000	87	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,314.00000	1,521	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			305.00000	251	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			87.00000	107	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,578.00000	5,336	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,013.00000	2,263	16.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.10	Put			104.00000	92	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,251.00000	1,449	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			342.00000	278	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			265.00000	318	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,856.00000	2,648	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			181.00000	217	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,772.00000	3,547	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			84.00000	103	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,675.00000	5,433	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,501.00000	3,757	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	37	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,531.00000	2,786	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			72.00000	65	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,644.00000	1,870	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			185.00000	150	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,001.00000	1,167	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			542.00000	447	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			332.00000	395	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,373.00000	2,174	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			222.00000	267	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,263.00000	3,046	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			154.00000	186	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,195.00000	3,965	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			103.00000	127	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,144.00000	4,906	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			55.00000	70	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,596.00000	6,350	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			19.00000	25	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,560.00000	8,305	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,434.00000	2,690	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			75.00000	69	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,567.00000	1,790	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			208.00000	169	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			52.00000	67	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,693.00000	6,446	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			18.00000	24	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,659.00000	8,403	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			49.00000	64	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,790.00000	6,543	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			17.00000	23	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,758.00000	8,502	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,258.00000	3,513	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			49.00000	42	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,290.00000	2,547	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			81.00000	76	17.62	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	11.80	Call			1,456.00000	1,672	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			247.00000	201	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			244.00000	294	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,035.00000	2,823	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			114.00000	140	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,905.00000	4,669	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			48.00000	62	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,839.00000	6,591	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			17.00000	22	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,808.00000	8,551	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,147.00000	2,404	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			88.00000	84	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,348.00000	1,558	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			289.00000	237	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			819.00000	966	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			760.00000	645	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			230.00000	277	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,172.00000	2,957	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			107.00000	132	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,048.00000	4,811	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			44.00000	57	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,986.00000	6,737	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			15.00000	20	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,956.00000	8,700	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			230.00000	277	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,172.00000	2,957	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			43.00000	56	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,034.00000	6,785	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			15.00000	20	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,006.00000	8,749	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			213.00000	257	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,355.00000	3,136	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			99.00000	122	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,240.00000	5,001	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			14.00000	18	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,155.00000	8,898	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,869.00000	3,123	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			60.00000	52	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,928.00000	2,169	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			119.00000	98	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,191.00000	1,378	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			382.00000	308	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			727.00000	858	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			918.00000	787	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			39.00000	51	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.20	Put		7,230.00000	6,980	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		13.00000	18	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,204.00000	8,947	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,772.00000	3,026	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		63.00000	56	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,845.00000	2,079	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		136.00000	109	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		37.00000	48	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,328.00000	7,078	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		13.00000	17	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,304.00000	9,046	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,821.00000	3,075	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		62.00000	54	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,886.00000	2,122	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		127.00000	102	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,162.00000	1,344	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		403.00000	323	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		38.00000	49	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,279.00000	7,029	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		13.00000	17	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,254.00000	8,997	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		101.00000	124	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,192.00000	4,954	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		41.00000	53	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,132.00000	6,883	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		14.00000	19	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,105.00000	8,848	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		235.00000	283	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,126.00000	2,912	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		109.00000	134	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,001.00000	4,764	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		16.00000	21	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,907.00000	8,650	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,599.00000	3,856	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	35	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,627.00000	2,882	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		68.00000	61	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,723.00000	1,953	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		164.00000	132	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		58.00000	74	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,499.00000	6,253	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		20.00000	27	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,461.00000	8,206	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		59.00000	76	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,450.00000	6,205	26.41	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call			21.00000	27	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,412.00000	8,157	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,452.00000	3,709	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			44.00000	38	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,482.00000	2,738	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			74.00000	67	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			977.00000	1,140	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			568.00000	469	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			53.00000	69	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,644.00000	6,398	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			19.00000	25	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,610.00000	8,354	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			254.00000	306	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,945.00000	2,735	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			118.00000	145	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,810.00000	4,575	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			51.00000	65	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,742.00000	6,495	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			18.00000	23	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,709.00000	8,453	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			240.00000	288	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,081.00000	2,868	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			112.00000	137	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,953.00000	4,716	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			47.00000	60	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,888.00000	6,640	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			16.00000	22	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,857.00000	8,601	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			36.00000	47	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,377.00000	7,126	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			12.00000	16	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,353.00000	9,096	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			42.00000	55	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,083.00000	6,834	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			14.00000	19	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,056.00000	8,799	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,795.00000	4,052	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			36.00000	31	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			64.00000	82	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,305.00000	6,061	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			22.00000	30	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,264.00000	8,009	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			61.00000	78	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,402.00000	6,157	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			21.00000	28	26.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.35	Put		8,362.00000	8,107	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,746.00000	4,003	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		37.00000	32	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		62.00000	80	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,353.00000	6,109	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		22.00000	29	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,313.00000	8,058	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,893.00000	4,148	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		34.00000	27	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		319.00000	381	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,460.00000	2,260	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		67.00000	85	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,208.00000	5,964	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		24.00000	31	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,165.00000	7,911	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,991.00000	4,244	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		32.00000	23	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		71.00000	88	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,112.00000	5,867	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		25.00000	33	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,066.00000	7,812	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,942.00000	4,196	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		33.00000	25	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		325.00000	388	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,416.00000	2,217	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		151.00000	183	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,242.00000	4,012	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		24.00000	32	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,115.00000	7,861	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		0.00000	4,292	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		0.00000	22	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		0.00000	89	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		0.00000	5,819	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		0.00000	34	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		0.00000	7,763	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.04470	10.90170		15.34	21,923,729.50	1,985	21,091.00
€ / R On 14/09/2009 Currency Future	10.90	Call		82.00000	175	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		80.00000	31	18.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		62.00000	136	17.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		111.00000	41	17.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		35.00000	68	15.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		184.00000	73	15.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		15.00000	26	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		313.00000	181	17.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.15	Call			20.00000	36	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			268.00000	141	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			11.00000	18	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			360.00000	224	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			9.00000	13	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			407.00000	268	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			3.00000	4	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			601.00000	459	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			5.00000	7	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			503.00000	362	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			2.00000	3	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			651.00000	508	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	2	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			700.00000	557	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			4.00000	5	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			552.00000	410	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			1.00000	1	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			750.00000	607	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			5.00000	7	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			503.00000	362	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			20.00000	36	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			268.00000	141	16.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			47.00000	100	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			145.00000	55	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			27.00000	50	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			225.00000	105	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			1.00000	1	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			750.00000	607	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			1.00000	1	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			799.00000	656	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	2	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			700.00000	557	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	34.85	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,598.00000	1,455	34.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			7.00000	9	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			455.00000	315	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			4.00000	5	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			552.00000	410	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			7.00000	9	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			455.00000	315	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			1.00000	1	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			899.00000	756	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			1.00000	0	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			949.00000	806	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			1.00000	1	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	11.75	Put			849.00000	706	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			999.00000	856	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			0.00000	0	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			1,099.00000	956	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			0.00000	0	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			1,049.00000	906	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			0.00000	0	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,149.00000	1,005	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,199.00000	1,055	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	33.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,498.00000	1,355	33.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	32.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,398.00000	1,255	32.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	31.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,348.00000	1,205	31.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	34.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,548.00000	1,405	34.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	36.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,698.00000	1,555	36.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	36.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,748.00000	1,605	36.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	38.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,898.00000	1,755	38.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			2,098.00000	1,955	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	0	43.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,298.00000	2,155	43.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	42.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,248.00000	2,105	42.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	42.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,248.00000	2,105	42.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	0	44.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,598.00000	2,455	44.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	44.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,648.00000	2,505	44.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	44.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,548.00000	2,405	44.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	44.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,498.00000	2,355	44.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	43.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,448.00000	2,305	43.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	43.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,448.00000	2,305	43.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	0	43.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,348.00000	2,205	43.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	45.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,798.00000	2,655	45.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	46.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,948.00000	2,805	46.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	46.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,998.00000	2,855	46.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	45.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,698.00000	2,555	45.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	43.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,398.00000	2,255	43.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	43.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,398.00000	2,255	43.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	44.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,498.00000	2,355	44.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	42.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,148.00000	2,005	42.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	45.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,848.00000	2,705	45.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	45.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,748.00000	2,605	45.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	46.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,998.00000	2,855	46.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	47.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			3,048.00000	2,905	47.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	47.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			3,098.00000	2,955	47.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	47.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,198.00000	3,055	47.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	46.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,898.00000	2,755	46.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	42.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,198.00000	2,055	42.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	48.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,298.00000	3,155	48.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	51.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,948.00000	3,805	51.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	46.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,898.00000	2,755	46.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	47.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,198.00000	3,055	47.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	48.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,398.00000	3,255	48.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	49.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.40	Put			3,498.00000	3,355	49.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	49.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,598.00000	3,455	49.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	50.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,698.00000	3,555	50.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	45.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,698.00000	2,555	45.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	48.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,398.00000	3,255	48.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,498.00000	3,355	49.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	37.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,798.00000	1,655	37.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	38.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,898.00000	1,755	38.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,998.00000	1,855	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	44.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,648.00000	2,505	44.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			3,148.00000	3,005	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	48.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,248.00000	3,105	48.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,348.00000	3,205	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	42.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,198.00000	2,055	42.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,998.00000	1,855	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	39.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,948.00000	1,805	39.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			0.00000	0	40.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			2,048.00000	1,905	40.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	46.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,948.00000	2,805	46.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	42.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,148.00000	2,005	42.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	45.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,748.00000	2,605	45.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,848.00000	1,705	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	36.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,698.00000	1,555	36.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,448.00000	1,305	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	35.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,648.00000	1,505	35.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,249.00000	1,105	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,448.00000	1,305	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	39.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,948.00000	1,805	39.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,199.00000	1,055	29.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	30.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,298.00000	1,155	30.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,249.00000	1,105	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	36.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,748.00000	1,605	36.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,502.00000	4,645	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,002.00000	3,145	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,502.00000	1,645	28.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	28.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	53.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,498.00000	4,355	53.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	56.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,998.00000	5,855	56.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	61.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,498.00000	7,355	61.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			4,802.00000	4,945	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,302.00000	3,445	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			1,802.00000	1,945	25.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	25.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			319.00000	451	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			17.00000	6	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	52.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			4,198.00000	4,055	52.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	56.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,698.00000	5,555	56.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	60.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			7,198.00000	7,055	60.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			4,952.00000	5,095	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,452.00000	3,595	24.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		1,952.00000	2,095	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		460.00000	598	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		9.00000	3	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		0.00000	0	52.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		4,048.00000	3,905	52.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	55.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,548.00000	5,405	55.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	59.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		7,048.00000	6,905	59.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		999.00000	856	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		1.00000	0	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		949.00000	806	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		189.00000	308	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		37.00000	13	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		113.00000	218	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		62.00000	23	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		230.00000	355	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		29.00000	10	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		149.00000	262	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		48.00000	17	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		3,902.00000	4,045	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		2,902.00000	3,045	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		1,902.00000	2,045	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call		903.00000	1,045	34.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put		1.00000	0	34.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		0.00000	0	52.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		4,098.00000	3,955	52.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	57.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		6,098.00000	5,955	57.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	63.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		8,098.00000	7,955	63.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		3,752.00000	3,895	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		2,752.00000	2,895	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		1,752.00000	1,895	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		754.00000	896	32.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		2.00000	1	32.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	53.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,248.00000	4,105	53.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	57.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,248.00000	6,105	57.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,248.00000	8,105	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,652.00000	3,795	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,652.00000	2,795	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,652.00000	1,795	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			655.00000	796	31.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			4.00000	1	31.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	53.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,348.00000	4,205	53.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	57.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			6,348.00000	6,205	57.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			8,348.00000	8,205	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			3,602.00000	3,745	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			2,602.00000	2,745	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			1,602.00000	1,745	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			606.00000	746	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			4.00000	2	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	53.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			4,398.00000	4,255	53.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	57.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			6,398.00000	6,255	57.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			8,398.00000	8,255	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,402.00000	3,545	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,402.00000	2,545	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,402.00000	1,545	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			412.00000	548	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			11.00000	4	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	53.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,598.00000	4,455	53.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	58.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.50	Put			6,598.00000	6,455	58.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,598.00000	8,455	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,352.00000	3,495	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,352.00000	2,495	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,352.00000	1,495	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			365.00000	499	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			14.00000	5	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	53.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,648.00000	4,505	53.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	58.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,648.00000	6,505	58.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,648.00000	8,505	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,302.00000	2,445	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,302.00000	1,445	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	54.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,698.00000	4,555	54.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	58.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,698.00000	6,555	58.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,698.00000	8,555	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,202.00000	3,345	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,202.00000	2,345	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,202.00000	1,345	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	54.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,798.00000	4,655	54.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	59.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,798.00000	6,655	59.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,798.00000	8,655	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,252.00000	3,395	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,252.00000	2,395	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,252.00000	1,395	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	30.91	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	10.65	Call			274.00000	402	23.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			22.00000	8	23.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	54.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,748.00000	4,605	54.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	59.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,748.00000	6,605	59.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,748.00000	8,605	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,502.00000	3,645	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,502.00000	2,645	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			509.00000	647	28.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			7.00000	2	28.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	58.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,498.00000	6,355	58.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,498.00000	8,355	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			3,702.00000	3,845	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			2,702.00000	2,845	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			1,702.00000	1,845	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			705.00000	846	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			3.00000	1	32.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	53.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			4,298.00000	4,155	53.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	57.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			6,298.00000	6,155	57.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			8,298.00000	8,155	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			3,852.00000	3,995	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			2,852.00000	2,995	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			1,852.00000	1,995	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			853.00000	995	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			2.00000	1	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			4,148.00000	4,005	52.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	57.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			6,148.00000	6,005	57.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	63.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.05	Put		8,148.00000	8,005	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,452.00000	2,595	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,452.00000	1,595	28.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	28.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	53.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,548.00000	4,405	53.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	58.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,548.00000	6,405	58.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,548.00000	8,405	63.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call		4,002.00000	4,145	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call		2,002.00000	2,145	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call		1,003.00000	1,145	33.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	0	33.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	52.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put		3,998.00000	3,855	52.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	0	62.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put		7,998.00000	7,855	62.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Call		3,952.00000	4,095	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Call		2,952.00000	3,095	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Put		0.00000	0	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Call		953.00000	1,095	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Put		1.00000	0	33.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Call		0.00000	0	56.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Put		6,048.00000	5,905	56.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Call		0.00000	0	63.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Put		8,048.00000	7,905	63.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.22520	11.08450		16.46	23,022,885.20	2,051	26,873.00
€ / R On 14/12/2009 Currency Future	11.10	Call		358.00000	438	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		373.00000	313	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		338.00000	412	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		404.00000	337	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		113.00000	138	19.89	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,229.00000	1,112	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		14.00000	18	26.65	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,530.00000	3,392	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		303.00000	368	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		469.00000	393	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		257.00000	313	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		573.00000	488	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		272.00000	331	16.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.35	Put		537.00000	455	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		86.00000	104	20.92	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,502.00000	1,378	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		231.00000	282	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		646.00000	556	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		187.00000	228	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		802.00000	703	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		207.00000	253	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		723.00000	628	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		177.00000	216	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		843.00000	741	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		168.00000	205	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		884.00000	780	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		197.00000	240	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		762.00000	665	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		152.00000	185	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		967.00000	860	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		244.00000	297	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		609.00000	522	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		320.00000	388	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		436.00000	363	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		160.00000	195	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		925.00000	820	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		287.00000	349	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		502.00000	424	16.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		219.00000	267	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		684.00000	592	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		138.00000	168	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,053.00000	942	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		131.00000	159	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,096.00000	984	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		125.00000	152	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,140.00000	1,026	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		145.00000	176	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,010.00000	901	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		119.00000	144	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,184.00000	1,069	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		108.00000	131	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,274.00000	1,156	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		82.00000	99	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,548.00000	1,424	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		90.00000	109	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,456.00000	1,333	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		94.00000	114	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,410.00000	1,288	20.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.65	Call		76.00000	91	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,641.00000	1,515	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		73.00000	87	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,688.00000	1,562	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		70.00000	83	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,735.00000	1,608	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		67.00000	80	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,782.00000	1,654	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		57.00000	67	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,973.00000	1,842	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		48.00000	58	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,164.00000	2,032	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		40.00000	48	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,355.00000	2,223	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		44.00000	52	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,259.00000	2,127	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		42.00000	50	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,307.00000	2,175	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		42.00000	50	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,307.00000	2,175	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		32.00000	38	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,597.00000	2,463	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		30.00000	37	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,646.00000	2,511	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		33.00000	40	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,549.00000	2,415	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		35.00000	42	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,500.00000	2,367	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		36.00000	44	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,452.00000	2,318	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		35.00000	42	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,500.00000	2,367	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		38.00000	46	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,404.00000	2,271	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		26.00000	32	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,792.00000	2,657	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		46.00000	55	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,211.00000	2,080	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		12.00000	15	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,777.00000	3,639	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		29.00000	35	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,694.00000	2,560	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		24.00000	29	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,890.00000	2,754	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		22.00000	27	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Put		2,988.00000	2,852	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		20.00000	25	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,086.00000	2,950	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		19.00000	23	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,184.00000	3,048	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		44.00000	52	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,259.00000	2,127	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		40.00000	48	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,355.00000	2,223	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		28.00000	34	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,743.00000	2,608	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		25.00000	31	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,841.00000	2,706	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		23.00000	28	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,939.00000	2,803	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		55.00000	65	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,021.00000	1,890	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		51.00000	60	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,116.00000	1,985	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		32.00000	38	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,597.00000	2,463	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		51.00000	60	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,116.00000	1,985	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		26.00000	32	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,792.00000	2,657	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		53.00000	62	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,069.00000	1,937	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		28.00000	34	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,743.00000	2,608	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		25.00000	31	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,841.00000	2,706	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		21.00000	26	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,037.00000	2,901	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		22.00000	27	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,988.00000	2,852	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		59.00000	70	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,925.00000	1,795	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		62.00000	73	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,877.00000	1,748	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		53.00000	62	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,069.00000	1,937	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		33.00000	40	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,549.00000	2,415	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		62.00000	73	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,877.00000	1,748	22.29	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	12.85	Call			64.00000	76	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,830.00000	1,701	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			55.00000	65	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,021.00000	1,890	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			79.00000	95	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,595.00000	1,470	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			99.00000	119	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,364.00000	1,244	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			76.00000	91	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,641.00000	1,515	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			103.00000	125	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,319.00000	1,200	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			94.00000	114	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,410.00000	1,288	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			79.00000	95	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,595.00000	1,470	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			612.00000	715	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			178.00000	140	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			14.00000	17	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,579.00000	3,442	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			753.00000	865	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			119.00000	90	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			432.00000	520	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			298.00000	245	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			13.00000	16	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,678.00000	3,541	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,564.00000	1,700	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			29.00000	25	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			381.00000	464	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			347.00000	289	16.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			7.00000	9	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,473.00000	4,334	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	4	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,969.00000	5,829	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,467.00000	7,327	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,857.00000	1,995	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			22.00000	19	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			548.00000	646	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			213.00000	170	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	11	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,174.00000	4,036	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			4.00000	5	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,669.00000	5,529	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	34.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Put		7,167.00000	7,027	34.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		113.00000	138	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,229.00000	1,112	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,004.00000	2,142	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		19.00000	16	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		646.00000	751	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		161.00000	126	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		10.00000	12	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,025.00000	3,887	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		4.00000	5	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,520.00000	5,380	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		2.00000	2	34.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,017.00000	6,877	34.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,288.00000	3,428	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	3	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,297.00000	2,436	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	11	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,322.00000	1,457	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		37.00000	32	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		517.00000	613	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		233.00000	187	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		12.00000	15	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,728.00000	3,590	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		6.00000	8	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,722.00000	4,583	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,388.00000	3,528	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	3	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,396.00000	2,535	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	10	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,418.00000	1,554	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		34.00000	29	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		579.00000	680	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		195.00000	154	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		13.00000	16	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,629.00000	3,491	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		7.00000	8	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,622.00000	4,483	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,437.00000	3,578	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	3	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,445.00000	2,584	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		10.00000	9	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,467.00000	1,603	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		32.00000	27	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		7.00000	9	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,572.00000	4,433	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 14/12/2009 Currency Future	7.90	Call			3,188.00000	3,329	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			4.00000	3	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,199.00000	2,338	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			15.00000	13	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,226.00000	1,360	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			41.00000	35	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			460.00000	550	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			275.00000	225	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			11.00000	14	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,827.00000	3,689	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			6.00000	7	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,821.00000	4,682	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,089.00000	3,229	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,101.00000	2,239	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			17.00000	14	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,131.00000	1,264	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			46.00000	38	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			406.00000	492	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			322.00000	266	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			11.00000	13	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,926.00000	3,788	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			6.00000	7	29.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,921.00000	4,782	29.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,989.00000	3,130	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	4	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,036.00000	1,168	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			51.00000	42	16.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			5.00000	7	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,021.00000	4,881	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,039.00000	3,179	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			5.00000	4	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,053.00000	2,190	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			18.00000	15	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,083.00000	1,216	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			49.00000	40	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	13	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,976.00000	3,838	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			5.00000	7	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,971.00000	4,832	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,238.00000	3,378	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			4.00000	3	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,248.00000	2,387	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			14.00000	12	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,274.00000	1,408	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.85	Put		39.00000	33	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		488.00000	581	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		253.00000	206	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		6.00000	8	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,772.00000	4,632	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,338.00000	3,478	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	3	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,346.00000	2,485	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		12.00000	10	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,370.00000	1,505	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		35.00000	30	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		6.00000	8	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,672.00000	4,533	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,487.00000	3,628	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	2	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,494.00000	2,634	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		10.00000	8	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,515.00000	1,651	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		30.00000	26	19.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		7.00000	9	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,523.00000	4,384	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,487.00000	3,628	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	2	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,587.00000	3,727	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	2	30.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,593.00000	2,733	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		8.00000	7	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,612.00000	1,749	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		28.00000	24	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		716.00000	826	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		132.00000	101	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		15.00000	19	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,431.00000	3,294	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		8.00000	9	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,423.00000	4,284	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,786.00000	3,927	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,791.00000	2,931	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		6.00000	6	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,808.00000	1,945	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		23.00000	20	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		869.00000	987	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		85.00000	62	15.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		18.00000	22	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,234.00000	3,097	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Call			9.00000	11	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,224.00000	4,086	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,886.00000	4,027	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	2	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,890.00000	3,030	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			6.00000	5	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,906.00000	2,044	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			21.00000	19	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			951.00000	1,072	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			67.00000	47	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			20.00000	24	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,135.00000	2,999	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	12	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,125.00000	3,986	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	4	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,119.00000	5,979	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,117.00000	7,976	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	4	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,218.00000	6,078	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,216.00000	8,076	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,687.00000	3,827	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	2	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,692.00000	2,832	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			7.00000	6	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,710.00000	1,847	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			25.00000	22	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			791.00000	905	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			106.00000	80	15.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	10	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,324.00000	4,185	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	3	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,318.00000	6,178	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,316.00000	8,176	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	33.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,418.00000	6,278	33.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,416.00000	8,276	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	3	33.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,568.00000	6,428	33.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,566.00000	8,426	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	3	33.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.75	Put		6,668.00000	6,528	33.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,666.00000	8,526	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		2.00000	3	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,818.00000	6,677	33.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,816.00000	8,676	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	3	33.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,768.00000	6,627	33.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,766.00000	8,626	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		2.00000	3	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,518.00000	6,378	33.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,516.00000	8,376	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,836.00000	3,977	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,840.00000	2,980	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		6.00000	5	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		910.00000	1,029	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		75.00000	54	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	4	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,168.00000	6,029	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,167.00000	8,026	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,737.00000	3,877	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,741.00000	2,881	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		7.00000	6	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,759.00000	1,896	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		24.00000	21	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		830.00000	946	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		95.00000	70	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		8.00000	10	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,274.00000	4,135	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		3.00000	4	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,268.00000	6,128	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,266.00000	8,126	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,637.00000	3,777	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	2	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,642.00000	2,782	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		8.00000	7	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,661.00000	1,798	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		26.00000	23	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Call		8.00000	10	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,373.00000	4,235	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		3.00000	3	33.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,368.00000	6,228	33.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,366.00000	8,226	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	3	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,718.00000	6,578	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,716.00000	8,576	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	3	33.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,618.00000	6,478	33.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,616.00000	8,476	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,986.00000	4,126	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		2.00000	1	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	4	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,019.00000	5,879	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	35.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,017.00000	7,876	35.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,936.00000	4,077	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		2.00000	1	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,940.00000	3,080	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		5.00000	5	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,955.00000	2,093	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		20.00000	17	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		993.00000	1,120	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		59.00000	45	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		10.00000	12	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,075.00000	3,937	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	4	32.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,069.00000	5,929	32.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	36.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,067.00000	7,926	36.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.40950	11.26470		17.30	0.00	0	2,153.00
€ / R On 15/03/2010 Currency Future	11.25	Call		554.00000	635	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		539.00000	475	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		535.00000	611	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		570.00000	502	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		482.00000	547	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		668.00000	588	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		450.00000	511	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		736.00000	652	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		435.00000	494	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		771.00000	685	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 15/03/2010 Currency Future	11.50	Call			466.00000	529	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			701.00000	619	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			407.00000	462	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			843.00000	753	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			369.00000	418	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			954.00000	859	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			381.00000	432	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			916.00000	823	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			357.00000	405	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			992.00000	896	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			346.00000	392	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,031.00000	933	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			335.00000	380	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,070.00000	970	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			315.00000	356	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,150.00000	1,047	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			234.00000	263	20.63	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,569.00000	1,454	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			674.00000	765	16.78	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			409.00000	355	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			499.00000	566	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			635.00000	557	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			325.00000	368	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,110.00000	1,008	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			407.00000	462	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			843.00000	753	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			517.00000	588	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			602.00000	529	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			394.00000	447	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			879.00000	788	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			305.00000	345	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,190.00000	1,086	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			296.00000	335	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,231.00000	1,125	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			287.00000	324	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,272.00000	1,165	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,034.00000	3,177	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			20.00000	17	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,056.00000	2,195	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			41.00000	36	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,152.00000	1,282	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			137.00000	122	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			167.00000	185	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,152.00000	2,026	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			98.00000	108	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Put		3,083.00000	2,949	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		62.00000	68	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,048.00000	3,908	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		29.00000	34	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,014.00000	4,875	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,083.00000	3,226	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		19.00000	16	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,104.00000	2,244	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		39.00000	35	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,194.00000	1,324	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		129.00000	115	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		577.00000	659	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		512.00000	450	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		171.00000	190	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,106.00000	1,980	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		100.00000	111	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,035.00000	2,902	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		64.00000	69	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,999.00000	3,860	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		30.00000	35	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,965.00000	4,826	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,181.00000	3,324	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		17.00000	15	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,201.00000	2,342	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		37.00000	32	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,280.00000	1,411	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		115.00000	101	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		624.00000	710	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		459.00000	401	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		179.00000	200	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,015.00000	1,890	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		105.00000	117	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,940.00000	2,807	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		66.00000	72	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,902.00000	3,763	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		33.00000	38	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,868.00000	4,729	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,231.00000	3,373	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		16.00000	14	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,250.00000	2,391	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		35.00000	31	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,323.00000	1,455	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		108.00000	95	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		648.00000	737	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		434.00000	378	16.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.05	Call			184.00000	205	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,969.00000	1,846	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			108.00000	120	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,893.00000	2,761	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			68.00000	74	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,853.00000	3,715	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			34.00000	40	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,819.00000	4,680	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,132.00000	3,275	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			18.00000	15	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,153.00000	2,293	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			38.00000	33	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,237.00000	1,367	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			122.00000	108	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			600.00000	685	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			485.00000	425	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			175.00000	195	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			2,060.00000	1,935	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			103.00000	114	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,988.00000	2,854	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			65.00000	71	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,950.00000	3,811	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			31.00000	37	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,917.00000	4,777	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,378.00000	3,521	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			14.00000	12	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,396.00000	2,538	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			32.00000	28	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,455.00000	1,588	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			91.00000	78	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			727.00000	822	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			362.00000	312	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			199.00000	222	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,834.00000	1,713	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			116.00000	130	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,752.00000	2,621	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			72.00000	79	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,708.00000	3,570	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			38.00000	44	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,673.00000	4,535	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,477.00000	3,620	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			12.00000	11	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,494.00000	2,636	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			29.00000	26	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,545.00000	1,678	17.32	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 15/03/2010 Currency Future	9.80	Put			80.00000	69	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			783.00000	882	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			319.00000	273	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			209.00000	235	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,745.00000	1,625	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			123.00000	137	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,658.00000	2,528	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			75.00000	83	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,611.00000	3,473	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			41.00000	48	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,576.00000	4,438	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,428.00000	3,571	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			13.00000	11	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,445.00000	2,587	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			30.00000	27	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,500.00000	1,633	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			85.00000	73	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			755.00000	852	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			340.00000	292	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			204.00000	229	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,789.00000	1,669	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			120.00000	134	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,705.00000	2,574	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			74.00000	81	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,659.00000	3,521	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			40.00000	46	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,625.00000	4,486	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,280.00000	3,423	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			15.00000	13	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,299.00000	2,440	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			34.00000	30	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,367.00000	1,499	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			102.00000	89	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			189.00000	211	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,924.00000	1,801	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			111.00000	123	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,846.00000	2,714	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			69.00000	76	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,805.00000	3,666	26.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			35.00000	41	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,771.00000	4,632	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,329.00000	3,472	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			14.00000	13	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,347.00000	2,489	20.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			33.00000	29	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
€ / R On 15/03/2010 Currency Future	9.95	Call			1,411.00000	1,543	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			96.00000	84	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			700.00000	793	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			385.00000	333	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			194.00000	216	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,879.00000	1,757	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			113.00000	127	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,799.00000	2,667	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			71.00000	77	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,756.00000	3,618	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			37.00000	43	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,722.00000	4,583	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,526.00000	3,670	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			11.00000	10	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,543.00000	2,685	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			28.00000	25	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,590.00000	1,724	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			76.00000	64	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			813.00000	914	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			298.00000	254	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			215.00000	242	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,701.00000	1,582	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			126.00000	141	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,611.00000	2,482	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			77.00000	85	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,562.00000	3,425	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			43.00000	49	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,528.00000	4,390	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,576.00000	3,719	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	10	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,592.00000	2,734	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			27.00000	24	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,636.00000	1,770	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			71.00000	60	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			843.00000	946	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			279.00000	237	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			221.00000	248	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,656.00000	1,539	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			130.00000	145	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,565.00000	2,436	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			79.00000	87	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,514.00000	3,377	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			44.00000	51	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,480.00000	4,342	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,773.00000	3,917	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.50	Put		9.00000	8	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,788.00000	2,931	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	21	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,821.00000	1,955	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		56.00000	46	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		972.00000	1,083	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		208.00000	174	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		247.00000	279	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,483.00000	1,369	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		145.00000	162	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,380.00000	2,253	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		87.00000	96	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,322.00000	3,186	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		52.00000	59	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,287.00000	4,150	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,922.00000	4,066	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		7.00000	6	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,936.00000	3,078	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		21.00000	19	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,961.00000	2,098	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		46.00000	39	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,078.00000	1,198	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		163.00000	138	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		270.00000	305	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,355.00000	1,246	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		157.00000	176	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,243.00000	2,117	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		93.00000	103	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,178.00000	3,043	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		58.00000	65	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,143.00000	4,006	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		13.00000	15	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,098.00000	5,955	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		7.00000	8	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,092.00000	7,948	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	14	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,247.00000	6,104	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		6.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,241.00000	8,098	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,674.00000	3,818	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		10.00000	9	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,690.00000	2,832	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		25.00000	23	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,728.00000	1,862	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		63.00000	53	17.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.60	Call			906.00000	1,013	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			241.00000	204	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			137.00000	153	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,472.00000	2,344	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			48.00000	55	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,383.00000	4,246	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			12.00000	13	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,347.00000	6,204	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			6.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,341.00000	8,197	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			11.00000	13	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,446.00000	6,303	27.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,441.00000	8,297	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,428.00000	3,571	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			13.00000	11	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			11.00000	12	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,596.00000	6,453	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			5.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,590.00000	8,446	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			10.00000	12	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,696.00000	6,552	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,690.00000	8,546	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			10.00000	11	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,845.00000	6,702	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			4.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,839.00000	8,695	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			10.00000	11	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,795.00000	6,652	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			4.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,789.00000	8,645	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			11.00000	12	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,546.00000	6,403	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			5.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,540.00000	8,396	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,823.00000	3,967	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			8.00000	7	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,837.00000	2,980	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	21	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,867.00000	2,002	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			52.00000	43	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,007.00000	1,119	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			192.00000	160	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			149.00000	167	22.94	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 15/03/2010 Currency Future	13.45	Put			2,334.00000	2,208	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			54.00000	61	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,239.00000	4,102	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			12.00000	14	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,198.00000	6,055	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			6.00000	8	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,192.00000	8,048	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,872.00000	4,016	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			8.00000	7	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,887.00000	3,029	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			22.00000	20	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,914.00000	2,050	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			49.00000	40	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,042.00000	1,156	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			177.00000	147	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			153.00000	172	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,288.00000	2,163	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			56.00000	64	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,191.00000	4,054	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			12.00000	14	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,148.00000	6,005	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			6.00000	8	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,142.00000	7,998	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,724.00000	3,868	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			9.00000	8	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,739.00000	2,882	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			24.00000	22	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,774.00000	1,909	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			59.00000	49	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			939.00000	1,048	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			224.00000	188	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			141.00000	158	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,426.00000	2,298	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			50.00000	57	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,335.00000	4,198	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			12.00000	14	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,297.00000	6,154	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			6.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,291.00000	8,148	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			11.00000	13	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,496.00000	6,353	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,490.00000	8,347	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			10.00000	12	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,745.00000	6,602	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	20.00	Call		4.00000	5	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,740.00000	8,596	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		10.00000	12	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,646.00000	6,503	28.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		5.00000	6	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,640.00000	8,496	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,625.00000	3,769	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		10.00000	9	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,641.00000	2,783	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		26.00000	24	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,682.00000	1,816	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		67.00000	56	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		874.00000	979	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		260.00000	220	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		421.00000	478	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		806.00000	718	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		133.00000	149	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,518.00000	2,390	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		46.00000	53	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,431.00000	4,294	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		11.00000	13	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,397.00000	6,254	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		5.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,391.00000	8,247	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,021.00000	4,165	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		7.00000	5	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		13.00000	16	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,998.00000	5,857	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		7.00000	8	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,992.00000	7,849	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,972.00000	4,115	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		7.00000	6	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,985.00000	3,127	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		20.00000	18	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,008.00000	2,147	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		44.00000	37	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,114.00000	1,239	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		150.00000	130	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		162.00000	181	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,197.00000	2,071	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		60.00000	66	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,095.00000	3,957	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		13.00000	16	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,048.00000	5,906	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		7.00000	8	30.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.30	Put			8,042.00000	7,899	30.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.59660		11.44650		0.00	2,319,320.00	200	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			52.00000	87	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			506.00000	391	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			36.00000	63	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			590.00000	467	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			25.00000	45	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			678.00000	548	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.55900		249.76900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			301.35900		302.41000		0.00	120,543,600.00	40	774.00
ALBI On 04/02/2010 Index Future			306.87300		307.94500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.43900		128.68000		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.78900		131.03500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			303.05750		304.11700		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			308.60200		309.68300		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			7.31540		7.29552		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.39800		8.29200		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.95500		7.86600		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.25200		8.15300		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.46500		8.36700		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.41000		8.30600		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.40200		8.29700		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			6.83500		6.83000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.83100		6.80500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.92800		6.90600		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 05/08/2010 jFra			7.24400		7.18900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.46300		7.43900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.41200		7.37900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.62600		7.58000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.23100		8.12800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.35100		8.23600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.35800		8.25100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.40400		8.29300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.99100		6.99700		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.94400		6.95500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.02100		7.03700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.10900		7.12000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			291.89700		292.99500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			297.23700		298.35700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.36300		7.34000		0.93	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			6.00000	5	0.89	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			679.00000	697	0.89	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.38000		7.33000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			903.00000	835	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			164.00000	184	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.13000		8.06900		7.00	0.00	0	8,560.00
R157 On 05/11/2009 Bond Future	7.50	Call			370.00000	304	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,433.00000	3,689	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.20100		8.13600		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,358.00000	1,233	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,336.00000	3,541	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.24900		8.18000		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,444.00000	3,240	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,902.00000	2,033	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.26400		8.19000		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,473.00000	4,250	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,904.00000	2,025	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.69100		8.63000		14.00	0.00	0	11,394.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	8.75	Call			3,270.00000	2,906	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,086.00000	2,326	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,801.00000	4,357	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,208.00000	1,367	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			110.00000	83	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,201.00000	12,778	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			274.00000	215	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			9,536.00000	10,081	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.73300		8.67100		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,546.00000	2,318	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			6,791.00000	7,169	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.76700		8.70200		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,788.00000	6,401	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,950.00000	4,191	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.78600		8.71900		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,707.00000	8,284	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,770.00000	3,988	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.19500		8.13300		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			229.00000	184	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			2,918.00000	3,133	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.25500		8.19000		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			651.00000	581	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,459.00000	3,649	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.29900		8.22900		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,586.00000	2,427	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,557.00000	1,665	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.31000		8.23500		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,874.00000	3,683	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,131.00000	1,213	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.60500		8.54400		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			170.00000	137	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,216.00000	6,522	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.66900		8.60500		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,724.00000	1,587	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			3,953.00000	4,162	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.71700		8.65000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,299.00000	4,082	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,472.00000	2,608	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.74100		8.67100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,542.00000	5,310	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,618.00000	2,746	10.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future			8.62900	8.54800		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call		182.00000	138	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		6,863.00000	7,312	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.68500	8.60000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,907.00000	1,709	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,334.00000	4,642	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.72900	8.64100		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,765.00000	4,452	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,697.00000	2,896	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.75400	8.66200		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,820.00000	5,479	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,532.00000	2,715	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.23100	8.16900		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		177.00000	143	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		2,508.00000	2,686	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.30200	8.23600		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		526.00000	470	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		2,956.00000	3,114	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.36100	8.28900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,483.00000	2,341	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,080.00000	1,158	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.38300	8.30500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,934.00000	2,781	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		952.00000	1,024	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.76800	8.69700		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		120.00000	92	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		8,009.00000	8,422	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82200	8.74900		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,756.00000	1,593	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		4,880.00000	5,161	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.87000	8.79300		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		5,296.00000	5,001	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,603.00000	2,769	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.89900	8.82000		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		6,336.00000	6,023	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,435.00000	2,587	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.77700	8.70600		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call		156.00000	118	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		6,637.00000	7,056	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.82800	8.75500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,088.00000	1,888	12.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future	8.50	Put			3,729.00000	3,992	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.87000		8.79400		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			5,078.00000	4,770	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,284.00000	2,451	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.89400		8.81600		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,495.00000	6,169	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,406.00000	2,560	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.21700		8.15700		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			439.00000	352	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			6,704.00000	7,153	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			7,305.00000	6,817	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			286.00000	334	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			68.00000	50	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			11,642.00000	12,160	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			186.00000	143	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,044.00000	9,536	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,470.00000	11,940	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			25.00000	31	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.23900		8.17700		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,425.00000	1,272	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			7,857.00000	8,255	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,159.00000	13,637	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			248.00000	277	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.25300		8.18900		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			6,035.00000	5,680	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,345.00000	3,556	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.25500		8.19000		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			8,078.00000	7,691	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,347.00000	3,534	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.23000		300.27400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			304.70500		305.77000		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.51840		6.46600		16.49	1,303,680.00	200	240,906.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			63.00000	88	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			47.00000	20	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			42.00000	55	16.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			76.00000	36	16.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			28.00000	34	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			112.00000	65	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			18.00000	20	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			152.00000	102	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			28.00000	34	17.52	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	6.55	Put		112.00000	65	17.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		12.00000	12	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		196.00000	143	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		8.00000	7	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		242.00000	188	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		3.00000	2	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		337.00000	284	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		5.00000	4	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		289.00000	236	21.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		3.00000	2	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		337.00000	284	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		12.00000	12	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		196.00000	143	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		95.00000	129	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		29.00000	10	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		95.00000	129	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		29.00000	10	17.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		176.00000	221	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		10.00000	2	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		133.00000	174	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		17.00000	5	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		63.00000	88	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		47.00000	20	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		176.00000	221	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		10.00000	2	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		18.00000	20	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		152.00000	102	18.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		222.00000	269	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		6.00000	1	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		269.00000	319	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		3.00000	0	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		8.00000	7	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		242.00000	188	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		1.00000	1	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		435.00000	382	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		1.00000	0	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		535.00000	482	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		1.00000	1	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		435.00000	382	24.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		2.00000	1	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		386.00000	333	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		1.00000	1	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		485.00000	432	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		584.00000	532	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	6.95	Call		1.00000	1	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		485.00000	432	25.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		584.00000	532	27.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		0.00000	0	29.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		684.00000	632	29.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		0.00000	0	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		634.00000	582	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		0.00000	0	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		634.00000	582	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		0.00000	0	30.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		734.00000	682	30.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		834.00000	782	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		0.00000	0	29.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		684.00000	632	29.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		0.00000	0	31.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		784.00000	732	31.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		834.00000	782	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	34.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		934.00000	882	34.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		0.00000	0	30.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		734.00000	682	30.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	34.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		934.00000	882	34.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		0.00000	0	36.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,034.00000	982	36.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		0.00000	0	33.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		884.00000	832	33.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		0.00000	0	35.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		984.00000	932	35.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		0.00000	0	37.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,084.00000	1,032	37.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		269.00000	319	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		3.00000	0	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,716.00000	5,768	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,216.00000	4,268	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,716.00000	2,768	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,216.00000	1,268	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	29.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	0	52.31	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 14/09/2009 Currency Future	8.25	Put		1,784.00000	1,732	52.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	68.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,284.00000	3,232	68.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	76.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,784.00000	4,732	76.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	79.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,284.00000	6,232	79.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,916.00000	5,968	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,416.00000	4,468	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,916.00000	2,968	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,416.00000	1,468	29.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	29.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		0.00000	0	48.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,584.00000	1,532	48.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	66.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,084.00000	3,032	66.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	76.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,584.00000	4,532	76.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	79.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,084.00000	6,032	79.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,966.00000	6,018	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,466.00000	4,518	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,966.00000	3,018	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	28.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,466.00000	1,518	29.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	29.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		0.00000	0	47.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,534.00000	1,482	47.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	66.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,034.00000	2,982	66.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	75.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,534.00000	4,482	75.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	79.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,034.00000	5,982	79.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		416.00000	468	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		0.00000	0	22.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		318.00000	369	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		2.00000	0	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		666.00000	718	26.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		0.00000	0	26.10	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	5.90	Call			566.00000	618	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			0.00000	0	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			466.00000	518	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			0.00000	0	23.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			367.00000	418	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			1.00000	0	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			616.00000	668	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			516.00000	568	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			367.00000	418	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			1.00000	0	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			516.00000	568	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,166.00000	4,218	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,166.00000	3,218	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	30.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,166.00000	2,218	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,166.00000	1,218	29.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	29.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			0.00000	0	53.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,834.00000	1,782	53.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	73.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,834.00000	3,782	73.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	78.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,834.00000	5,782	78.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	84.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,834.00000	7,782	84.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,116.00000	4,168	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,116.00000	3,168	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,116.00000	2,168	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,116.00000	1,168	29.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	29.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			0.00000	0	54.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,884.00000	1,832	54.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	73.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,884.00000	3,832	73.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	78.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,884.00000	5,832	78.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	84.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,884.00000	7,832	84.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,066.00000	4,118	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,066.00000	3,118	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,066.00000	2,118	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,066.00000	1,118	30.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		0.00000	0	30.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		0.00000	0	55.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,934.00000	1,882	55.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	74.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,934.00000	3,882	74.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	78.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,934.00000	5,882	78.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	84.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,934.00000	7,882	84.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,016.00000	4,068	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,016.00000	3,068	28.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	28.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,016.00000	2,068	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,016.00000	1,068	30.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		0.00000	0	56.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,984.00000	1,932	56.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	74.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,984.00000	3,932	74.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	78.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,984.00000	5,932	78.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	84.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,984.00000	7,932	84.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	74.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,984.00000	3,932	74.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	78.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,984.00000	5,932	78.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	84.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,984.00000	7,932	84.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		3,966.00000	4,018	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		1,966.00000	2,018	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		966.00000	1,018	30.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		0.00000	0	30.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.50	Call			0.00000	0	57.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put			2,034.00000	1,982	57.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	74.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			4,034.00000	3,982	74.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			8,034.00000	7,982	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			3,916.00000	3,968	37.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	37.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			1,916.00000	1,968	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			916.00000	968	29.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			0.00000	0	29.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			0.00000	0	57.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			2,084.00000	2,032	57.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	74.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			4,084.00000	4,032	74.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,084.00000	8,032	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,866.00000	3,918	37.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	37.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,866.00000	2,918	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,866.00000	1,918	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			866.00000	918	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	58.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,134.00000	2,082	58.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	75.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,134.00000	4,082	75.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	79.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,134.00000	6,082	79.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,134.00000	8,082	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,766.00000	3,818	36.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	36.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,766.00000	2,818	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,766.00000	1,818	28.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	28.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			766.00000	818	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			0.00000	0	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	59.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,234.00000	2,182	59.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	75.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,234.00000	4,182	75.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	79.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,234.00000	6,182	79.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,234.00000	8,182	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,666.00000	3,718	35.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	35.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,666.00000	2,718	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,666.00000	1,718	28.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	28.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	60.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,334.00000	2,282	60.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	75.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,334.00000	4,282	75.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	79.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,334.00000	6,282	79.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,334.00000	8,282	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,716.00000	3,768	35.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	35.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,716.00000	1,768	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			716.00000	768	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put			0.00000	0	26.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call			0.00000	0	59.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put			2,284.00000	2,232	59.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call			0.00000	0	75.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put			4,284.00000	4,232	75.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call			0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put			8,284.00000	8,232	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call			3,816.00000	3,868	36.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put			0.00000	0	36.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call			2,816.00000	2,868	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put			0.00000	0	28.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call			1,816.00000	1,868	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put			0.00000	0	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call			816.00000	868	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put			0.00000	0	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call			0.00000	0	58.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put			2,184.00000	2,132	58.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call			0.00000	0	75.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put			4,184.00000	4,132	75.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call			0.00000	0	79.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put			6,184.00000	6,132	79.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	85.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,184.00000	8,132	85.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.57860	6.52610		17.30	1,315,720.00	200	1,275.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		219.00000	246	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		243.00000	217	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		200.00000	224	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		274.00000	246	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		219.00000	246	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		243.00000	217	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		182.00000	205	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		306.00000	276	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		182.00000	205	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		306.00000	276	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		150.00000	170	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		374.00000	341	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		165.00000	187	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		339.00000	308	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		124.00000	141	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		448.00000	412	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		124.00000	141	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		448.00000	412	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		137.00000	155	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		411.00000	376	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		137.00000	155	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		411.00000	376	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		113.00000	128	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		487.00000	450	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		269.00000	303	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		193.00000	174	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		269.00000	303	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		193.00000	174	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		299.00000	334	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		172.00000	155	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		299.00000	334	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		172.00000	155	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		241.00000	274	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		215.00000	195	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		330.00000	367	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		154.00000	138	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		165.00000	187	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		339.00000	308	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		363.00000	401	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		137.00000	122	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		363.00000	401	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		137.00000	122	18.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.25	Call		397.00000	436	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		121.00000	108	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		113.00000	128	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		487.00000	450	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		93.00000	106	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		567.00000	528	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		77.00000	88	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		651.00000	610	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		64.00000	73	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		738.00000	695	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		53.00000	61	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		827.00000	783	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		103.00000	117	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		527.00000	488	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		85.00000	97	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		609.00000	568	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		70.00000	81	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		694.00000	652	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		103.00000	117	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		527.00000	488	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		70.00000	81	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		694.00000	652	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		58.00000	67	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		782.00000	738	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		85.00000	97	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		609.00000	568	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,676.00000	5,729	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,176.00000	4,229	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,676.00000	2,729	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,186.00000	1,237	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		10.00000	8	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		10.00000	11	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,834.00000	1,783	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,326.00000	3,274	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	36.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,825.00000	4,772	36.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	41.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,324.00000	6,272	41.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,926.00000	5,979	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,426.00000	4,479	38.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,926.00000	2,979	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,432.00000	1,483	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	5	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		14.00000	16	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,588.00000	1,538	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		2.00000	3	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,076.00000	3,024	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	35.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,575.00000	4,522	35.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	40.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,074.00000	6,022	40.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,976.00000	6,029	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,476.00000	4,529	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,976.00000	3,029	32.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,481.00000	1,533	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	4	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		15.00000	18	23.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,539.00000	1,489	23.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		3.00000	3	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,026.00000	2,974	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,525.00000	4,472	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	40.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,024.00000	5,972	40.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		509.00000	551	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		83.00000	72	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		433.00000	473	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		107.00000	95	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		674.00000	719	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		48.00000	40	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		589.00000	633	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		63.00000	54	18.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		471.00000	512	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		95.00000	83	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		433.00000	473	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		107.00000	95	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		549.00000	592	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		73.00000	63	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		330.00000	367	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		154.00000	138	17.86	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	5.95	Call			631.00000	676	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			55.00000	47	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,176.00000	3,229	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,177.00000	2,229	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			1.00000	1	29.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			1.00000	2	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,825.00000	3,773	32.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	39.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,824.00000	5,772	39.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	46.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,824.00000	7,772	46.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,076.00000	4,129	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,076.00000	3,129	33.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	33.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,077.00000	2,130	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	29.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,088.00000	1,139	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			12.00000	10	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			9.00000	10	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,933.00000	1,881	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	33.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,925.00000	3,873	33.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	39.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,924.00000	5,872	39.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	46.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,924.00000	7,872	46.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,026.00000	4,079	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,026.00000	3,079	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	33.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,028.00000	2,080	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	1	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,040.00000	1,090	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			14.00000	11	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			8.00000	9	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,982.00000	1,931	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			1.00000	1	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,975.00000	3,923	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	39.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,974.00000	5,922	39.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,974.00000	7,922	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,976.00000	4,029	38.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,978.00000	2,030	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	1	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		992.00000	1,041	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		16.00000	13	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		8.00000	9	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,032.00000	1,980	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,025.00000	3,973	33.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,024.00000	7,972	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,926.00000	3,979	38.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	38.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,928.00000	1,980	28.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	28.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		945.00000	994	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		19.00000	15	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		7.00000	8	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,081.00000	2,030	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,075.00000	4,023	33.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,074.00000	8,022	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,876.00000	3,929	37.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	37.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,876.00000	2,929	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,878.00000	1,930	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		898.00000	946	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		22.00000	18	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		7.00000	8	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,131.00000	2,079	26.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		1.00000	1	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,125.00000	4,073	34.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	40.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,124.00000	6,072	40.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,124.00000	8,072	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,126.00000	4,179	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,126.00000	3,179	33.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,127.00000	2,179	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	29.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,137.00000	1,188	21.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	9	21.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		9.00000	11	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,883.00000	1,832	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	1	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,875.00000	3,823	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	39.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,874.00000	5,822	39.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	46.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,874.00000	7,822	46.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,826.00000	3,879	37.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	37.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,826.00000	2,879	32.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,829.00000	1,881	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		2.00000	2	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		852.00000	900	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		26.00000	21	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		6.00000	7	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,180.00000	2,129	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	34.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,175.00000	4,123	34.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	40.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,174.00000	6,122	40.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,174.00000	8,122	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,776.00000	3,829	37.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	37.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,776.00000	2,829	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,779.00000	1,831	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	2	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		807.00000	854	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		31.00000	25	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		6.00000	7	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,230.00000	2,178	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	34.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,225.00000	4,173	34.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	40.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,224.00000	6,172	40.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,224.00000	8,172	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,626.00000	3,679	36.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	36.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,626.00000	2,679	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,630.00000	1,682	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	3	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		5.00000	6	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,379.00000	2,327	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	34.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,375.00000	4,322	34.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	41.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,374.00000	6,322	41.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,374.00000	8,322	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,726.00000	3,779	37.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	37.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,726.00000	2,779	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,729.00000	1,781	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	2	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		762.00000	808	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		36.00000	29	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		6.00000	6	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,279.00000	2,228	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,275.00000	4,222	34.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,274.00000	6,222	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,274.00000	8,222	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,676.00000	3,729	36.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	36.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,679.00000	1,731	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		717.00000	763	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		41.00000	35	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		5.00000	6	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,329.00000	2,277	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,325.00000	4,272	34.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,324.00000	8,272	46.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.63180	6.57500		18.15	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		326.00000	356	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		351.00000	324	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		308.00000	334	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		383.00000	352	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		326.00000	356	18.05	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 15/03/2010 Currency Future	6.60	Put		351.00000	324	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		290.00000	315	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		415.00000	383	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		290.00000	315	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		415.00000	383	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		258.00000	281	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		483.00000	449	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		274.00000	298	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		449.00000	416	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		258.00000	281	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		483.00000	449	18.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		230.00000	251	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		555.00000	519	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		244.00000	265	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		519.00000	484	18.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		218.00000	237	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		593.00000	555	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		346.00000	379	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		321.00000	297	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		370.00000	404	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		295.00000	272	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		395.00000	429	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		270.00000	247	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		421.00000	456	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		246.00000	224	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		478.00000	514	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		203.00000	182	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		206.00000	224	19.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		631.00000	592	19.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		184.00000	201	20.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		709.00000	669	20.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		540.00000	577	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		165.00000	145	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		572.00000	610	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		147.00000	128	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		508.00000	544	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		183.00000	163	17.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		449.00000	484	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		224.00000	202	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		641.00000	680	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		116.00000	99	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		678.00000	718	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		103.00000	86	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		606.00000	645	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		131.00000	113	17.03	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	6.20	Call			540.00000	577	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			165.00000	145	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			478.00000	514	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			203.00000	182	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,175.00000	4,232	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,175.00000	3,232	31.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,178.00000	2,236	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			3.00000	4	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,196.00000	1,250	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			21.00000	18	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			57.00000	61	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,882.00000	1,829	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			6.00000	7	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,831.00000	3,776	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	2	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,827.00000	5,770	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	35.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,826.00000	7,769	35.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,075.00000	4,132	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,075.00000	3,132	31.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	1	31.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,080.00000	2,137	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			5.00000	5	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,099.00000	1,153	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			24.00000	21	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			53.00000	57	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,978.00000	1,925	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			6.00000	7	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,931.00000	3,875	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			2.00000	2	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,927.00000	5,870	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	35.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,926.00000	7,869	35.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,025.00000	4,082	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,025.00000	3,083	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	1	31.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,031.00000	2,088	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,051.00000	1,104	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			26.00000	23	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			52.00000	55	26.05	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 15/03/2010 Currency Future	8.55	Put		2,027.00000	1,973	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	6	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,980.00000	3,924	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,977.00000	5,920	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	35.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,976.00000	7,919	35.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,975.00000	4,032	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,975.00000	3,033	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	1	30.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,982.00000	2,038	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	6	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,006.00000	1,056	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		31.00000	24	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		49.00000	53	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,074.00000	2,022	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		5.00000	6	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,030.00000	3,974	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,027.00000	5,970	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	36.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,026.00000	7,969	36.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,006.00000	1,056	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		31.00000	24	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,875.00000	3,932	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,875.00000	2,933	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	1	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,883.00000	1,939	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	7	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		918.00000	964	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		43.00000	32	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		43.00000	49	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,168.00000	2,117	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		5.00000	5	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,130.00000	4,074	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		2.00000	2	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,127.00000	6,070	32.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,126.00000	8,069	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,925.00000	3,982	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,925.00000	2,983	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	1	30.78	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	4.65	Call			1,932.00000	1,989	24.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	7	24.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			962.00000	1,008	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			37.00000	26	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			46.00000	52	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,121.00000	2,070	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			5.00000	6	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,080.00000	4,024	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,077.00000	6,020	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,076.00000	8,019	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,125.00000	4,182	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,125.00000	3,182	31.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	1	31.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,129.00000	2,187	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			4.00000	5	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,147.00000	1,202	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			22.00000	20	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			55.00000	59	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,930.00000	1,877	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			6.00000	7	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,881.00000	3,825	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			2.00000	2	32.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,877.00000	5,820	32.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	35.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,876.00000	7,819	35.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,825.00000	3,882	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,825.00000	2,883	30.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	1	30.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,833.00000	1,890	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	8	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			876.00000	920	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			51.00000	38	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			41.00000	46	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,216.00000	2,164	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			5.00000	5	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,180.00000	4,123	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			2.00000	2	33.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,177.00000	6,120	33.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,176.00000	8,119	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,725.00000	3,782	33.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,725.00000	2,783	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	2	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,734.00000	1,791	22.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	22.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		793.00000	836	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		68.00000	54	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		36.00000	41	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,311.00000	2,259	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	5	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,279.00000	4,223	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,277.00000	6,220	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,276.00000	8,219	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,625.00000	3,682	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,625.00000	2,684	28.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	2	28.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,636.00000	1,692	21.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	10	21.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		715.00000	756	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		90.00000	74	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		32.00000	37	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,407.00000	2,355	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		4.00000	5	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,379.00000	4,323	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	2	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,376.00000	6,320	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,375.00000	8,319	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,675.00000	3,732	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,675.00000	2,734	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	2	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,685.00000	1,741	22.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	9	22.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		754.00000	795	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		79.00000	64	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		34.00000	39	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,359.00000	2,307	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	5	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,329.00000	4,273	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	33.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,327.00000	6,270	33.29	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	14.90	Call			1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,326.00000	8,269	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,775.00000	3,832	33.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,775.00000	2,833	29.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	1	29.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,784.00000	1,840	22.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	8	22.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			834.00000	878	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			59.00000	46	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			39.00000	44	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,264.00000	2,212	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			5.00000	5	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,230.00000	4,173	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			2.00000	2	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,227.00000	6,170	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			1.00000	1	36.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,226.00000	8,169	36.10	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>1,956,875,099.60</b>	<b>235,337</b>	<b>1,504,588.00</b>
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<b>Grand Total:</b>								<b>1,956,875,099.60</b>	<b>235,337</b>	<b>1,504,588.00</b>
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