



# Daily MTM Report

Daily summary for 07/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.84000	7.84500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.86000	0.00000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.47500	8.47000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.92500	8.90000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.53500	8.53000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.96500	8.95500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.99500	8.99000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.56500	8.56000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.07000	9.06000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.12400	9.06000			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			8.50500	8.49000			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			8.06530	8.12480		21.73	93,331,651.60	11,572	256,269.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		571.00000	527	21.82	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		46.00000	61	21.82	12,200,000.00	200	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		232.00000	212	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		207.00000	247	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		258.00000	233	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		183.00000	218	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		188.00000	175	22.58	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		263.00000	310	22.58	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		347.00000	316	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		122.00000	151	21.76	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		415.00000	380	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		91.00000	114	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		380.00000	347	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		106.00000	132	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		316.00000	286	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		141.00000	171	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		316.00000	286	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		141.00000	171	21.75	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		700.00000	651	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		25.00000	36	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		452.00000	414	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		77.00000	99	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		170.00000	159	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		295.00000	344	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		656.00000	608	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		31.00000	43	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		207.00000	193	22.30	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		232.00000	277	22.30	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		154.00000	144	23.15	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		329.00000	379	23.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		69.00000	66	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		644.00000	701	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		139.00000	131	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		364.00000	415	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.40	Call			126.00000	119	23.72	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			401.00000	453	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			286.00000	259	21.74	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			161.00000	194	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			42.00000	41	26.85	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			868.00000	926	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			114.00000	108	24.01	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			439.00000	492	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			103.00000	98	24.29	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			478.00000	532	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			885.00000	831	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			10.00000	16	21.90	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			62.00000	60	25.71	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			688.00000	745	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			114.00000	108	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			439.00000	492	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			84.00000	80	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			559.00000	615	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			76.00000	73	25.14	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			601.00000	657	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			57.00000	55	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			732.00000	789	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			69.00000	66	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			644.00000	701	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			93.00000	88	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			518.00000	573	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			47.00000	45	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			822.00000	880	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			35.00000	34	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			960.00000	1,019	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			27.00000	26	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,102.00000	1,161	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			22.00000	22	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,198.00000	1,257	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			19.00000	19	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,294.00000	1,353	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			21.00000	20	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,246.00000	1,305	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			13.00000	12	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,538.00000	1,596	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	2	32.29	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,278.00000	2,337	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			9.00000	8	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,684.00000	1,743	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	5	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,930.00000	1,990	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		8.00000	8	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,733.00000	1,792	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		11.00000	10	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,586.00000	1,645	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		10.00000	9	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,635.00000	1,694	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		7.00000	7	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,782.00000	1,841	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		7.00000	7	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,782.00000	1,841	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		3.00000	3	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,129.00000	2,188	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		3.00000	3	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,178.00000	2,238	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		3.00000	3	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,228.00000	2,287	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		3.00000	3	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,228.00000	2,287	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		2.00000	2	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,377.00000	2,437	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		1.00000	1	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,576.00000	2,636	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		1.00000	1	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,826.00000	2,885	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	42.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,875.00000	4,935	42.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,726.00000	2,786	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,676.00000	2,736	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1.00000	1	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,626.00000	2,686	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		2.00000	2	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,327.00000	2,387	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		4.00000	4	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,079.00000	2,138	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		2.00000	2	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,477.00000	2,536	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,527.00000	2,586	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		5.00000	4	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,980.00000	2,039	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		6.00000	6	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,832.00000	1,891	31.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call		4.00000	4	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,029.00000	2,089	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		2.00000	2	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,427.00000	2,486	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		2.00000	2	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,477.00000	2,536	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,726.00000	2,786	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		2.00000	2	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,427.00000	2,486	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		3.00000	3	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,178.00000	2,238	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		4.00000	4	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,079.00000	2,138	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		6.00000	5	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,881.00000	1,940	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,176.00000	3,235	34.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		14.00000	13	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,489.00000	1,548	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		11.00000	10	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,586.00000	1,645	30.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		9.00000	8	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,684.00000	1,743	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		2.00000	2	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,278.00000	2,337	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		15.00000	15	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,440.00000	1,499	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		13.00000	12	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,538.00000	1,596	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		16.00000	16	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,391.00000	1,450	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		5.00000	4	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,980.00000	2,039	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,776.00000	2,836	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		1.00000	1	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,876.00000	2,935	33.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		4.00000	4	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,029.00000	2,089	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		1.00000	1	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,926.00000	2,985	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	1	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,026.00000	3,085	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	33.25	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	10.80	Put		2,676.00000	2,736	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		1.00000	1	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,926.00000	2,985	33.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,126.00000	3,185	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,776.00000	2,836	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,976.00000	3,035	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		5.00000	5	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,930.00000	1,990	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		1.00000	1	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,976.00000	3,035	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,076.00000	3,135	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		1.00000	1	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,527.00000	2,586	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	1	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,026.00000	3,085	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,226.00000	3,285	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		29.00000	29	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,054.00000	1,113	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		17.00000	17	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,343.00000	1,402	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		15.00000	15	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,440.00000	1,499	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		32.00000	31	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,007.00000	1,066	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		19.00000	19	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,294.00000	1,353	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		24.00000	24	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,150.00000	1,209	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		17.00000	17	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,343.00000	1,402	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		8.00000	8	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,733.00000	1,792	30.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		6.00000	6	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,832.00000	1,891	31.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		27.00000	26	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,102.00000	1,161	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		14.00000	13	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,489.00000	1,548	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		35.00000	34	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		960.00000	1,019	27.42	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	9.00	Call			39.00000	38	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			914.00000	972	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			32.00000	31	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,007.00000	1,066	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,725.00000	4,665	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,225.00000	3,165	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,726.00000	1,666	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	39.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,275.00000	4,335	39.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	47.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,775.00000	5,835	47.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,275.00000	7,335	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,925.00000	4,865	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,425.00000	3,365	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,925.00000	1,866	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	1	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			490.00000	450	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			65.00000	85	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	38.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,075.00000	4,135	38.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,575.00000	5,635	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,075.00000	7,135	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,975.00000	4,915	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,475.00000	3,415	36.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	36.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,975.00000	1,916	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	1	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			530.00000	488	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			55.00000	72	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,025.00000	4,085	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	46.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,525.00000	5,585	46.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,025.00000	7,085	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			51.00000	50	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			777.00000	834	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			21.00000	20	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,246.00000	1,305	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,228.00000	1,169	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			3.00000	4	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			745.00000	695	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			20.00000	29	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,427.00000	1,368	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			2.00000	2	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			933.00000	878	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			8.00000	12	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,476.00000	1,417	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			2.00000	2	25.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			981.00000	925	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			6.00000	10	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,526.00000	1,467	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			1.00000	2	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,030.00000	973	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			5.00000	8	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	36.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,475.00000	3,535	36.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	40.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,475.00000	4,535	40.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,575.00000	3,635	36.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	41.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,575.00000	4,635	41.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,377.00000	1,318	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			2.00000	3	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,625.00000	3,685	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	41.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,625.00000	4,685	41.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,327.00000	1,268	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	3	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			838.00000	785	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			13.00000	19	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			415.00000	380	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			91.00000	114	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,675.00000	3,735	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	41.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,675.00000	4,735	41.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	36.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,525.00000	3,585	36.42	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	12.65	Call		0.00000	0	40.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,525.00000	4,585	40.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,626.00000	1,567	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		1.00000	1	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,129.00000	1,070	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		4.00000	5	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	0	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,376.00000	3,435	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	0	40.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,375.00000	4,435	40.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,676.00000	1,617	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		1.00000	1	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,178.00000	1,120	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		4.00000	5	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		0.00000	0	35.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,326.00000	3,385	35.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	0	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,325.00000	4,385	39.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,826.00000	1,766	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	0	39.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,175.00000	4,235	39.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,875.00000	1,816	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,125.00000	4,185	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,776.00000	1,716	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		1.00000	1	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,278.00000	1,219	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		3.00000	4	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		791.00000	739	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		16.00000	24	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,225.00000	4,285	39.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		2,225.00000	2,166	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		3,775.00000	3,835	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		2,275.00000	2,215	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		51.00000	50	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		777.00000	834	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		3,725.00000	3,785	37.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		4,275.00000	4,215	40.65	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	3.85	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,275.00000	3,215	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,725.00000	5,785	47.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,175.00000	4,115	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,175.00000	3,115	34.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	34.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,175.00000	2,116	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,178.00000	1,120	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			4.00000	5	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	47.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,825.00000	5,885	47.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,125.00000	4,065	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,125.00000	3,065	34.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,125.00000	2,066	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	48.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,875.00000	5,935	48.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			4,025.00000	3,965	40.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	40.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			3,025.00000	2,965	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			2,025.00000	1,966	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	1	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			5,975.00000	6,035	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,875.00000	3,815	39.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	39.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,875.00000	2,815	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,125.00000	6,185	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,825.00000	3,765	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	38.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,825.00000	2,765	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,175.00000	6,235	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,725.00000	3,665	38.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	38.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,725.00000	2,665	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,276.00000	3,335	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	42.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,775.00000	4,835	42.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,275.00000	6,335	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,775.00000	3,715	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	38.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,775.00000	2,715	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	41.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,725.00000	4,785	41.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,225.00000	6,285	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,925.00000	3,865	39.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	39.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,925.00000	2,865	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,075.00000	6,135	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,225.00000	4,165	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,325.00000	4,265	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,325.00000	3,265	35.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	35.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,325.00000	2,265	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,327.00000	1,268	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	3	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	47.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,675.00000	5,735	47.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,375.00000	4,315	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,375.00000	3,315	35.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,375.00000	2,315	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	32.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,625.00000	5,685	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,075.00000	4,015	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,075.00000	3,015	33.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		2,075.00000	2,016	31.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	1	31.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		1,079.00000	1,021	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		5.00000	6	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	40.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,425.00000	4,485	40.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		5,925.00000	5,985	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		0.00000	3,915	39.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	39.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		0.00000	2,915	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	48.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		0.00000	6,085	48.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.20800	8.26900		21.84	9,611,568.00	1,171	84,175.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		424.00000	409	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		405.00000	451	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		448.00000	429	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		379.00000	421	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		14.00000	13	36.42	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,745.00000	4,805	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		523.00000	500	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		304.00000	342	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		66.00000	65	30.60	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,347.00000	2,407	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	22	35.44	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,053.00000	4,114	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		607.00000	580	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		238.00000	272	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		104.00000	103	28.44	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,735.00000	1,795	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		550.00000	526	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		281.00000	318	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		497.00000	475	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		328.00000	367	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		523.00000	500	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		304.00000	342	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		995.00000	952	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		76.00000	94	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		637.00000	609	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		218.00000	251	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		254.00000	247	24.17	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		785.00000	839	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		578.00000	552	21.44	0.00	0	200.00

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	7.95	Put		259.00000	294	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		278.00000	270	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		709.00000	762	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		472.00000	451	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		353.00000	393	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		405.00000	390	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		436.00000	482	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		368.00000	356	22.61	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		499.00000	548	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		335.00000	324	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		566.00000	616	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		320.00000	310	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		601.00000	652	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		351.00000	339	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		532.00000	581	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		448.00000	429	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		379.00000	421	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		578.00000	552	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		259.00000	294	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		405.00000	390	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		436.00000	482	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		351.00000	339	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		532.00000	581	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		386.00000	373	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		467.00000	515	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		386.00000	373	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		467.00000	515	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		140.00000	138	26.89	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,371.00000	1,430	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		320.00000	310	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		601.00000	652	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		305.00000	296	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		636.00000	688	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		305.00000	296	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		636.00000	688	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		266.00000	258	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		747.00000	800	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		291.00000	283	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		672.00000	725	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		955.00000	913	20.57	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		86.00000	105	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		232.00000	226	24.56	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		863.00000	918	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		222.00000	217	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		903.00000	959	24.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			232.00000	226	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			863.00000	918	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			243.00000	236	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			824.00000	878	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			278.00000	270	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			709.00000	762	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			213.00000	207	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			944.00000	999	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			187.00000	183	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,068.00000	1,125	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			165.00000	161	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,196.00000	1,253	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			152.00000	149	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,283.00000	1,341	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			146.00000	143	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,327.00000	1,385	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			165.00000	161	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,196.00000	1,253	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			135.00000	133	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,416.00000	1,475	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			179.00000	175	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,110.00000	1,167	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			146.00000	143	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,327.00000	1,385	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			112.00000	110	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,643.00000	1,702	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			88.00000	87	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,969.00000	2,029	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			97.00000	96	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,828.00000	1,888	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			108.00000	106	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,689.00000	1,748	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			108.00000	106	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,689.00000	1,748	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			94.00000	93	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,875.00000	1,935	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			76.00000	75	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,157.00000	2,217	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			71.00000	70	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,252.00000	2,312	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			68.00000	67	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,299.00000	2,359	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			64.00000	62	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,395.00000	2,454	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			55.00000	54	31.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,586.00000	2,646	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		47.00000	46	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,828.00000	2,888	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		48.00000	47	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,779.00000	2,839	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		52.00000	51	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,683.00000	2,743	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		79.00000	78	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,110.00000	2,170	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		74.00000	72	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,205.00000	2,264	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		61.00000	60	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,442.00000	2,502	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		57.00000	56	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,538.00000	2,598	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		55.00000	54	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,586.00000	2,646	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		85.00000	84	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,016.00000	2,076	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		91.00000	90	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,922.00000	1,982	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		66.00000	65	30.60	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,347.00000	2,407	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		59.00000	58	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,490.00000	2,550	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		91.00000	90	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,922.00000	1,982	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		44.00000	43	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,925.00000	2,985	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		45.00000	44	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,876.00000	2,936	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		40.00000	39	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,071.00000	3,131	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		42.00000	42	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,973.00000	3,034	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	22	35.44	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,053.00000	4,114	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		33.00000	33	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,364.00000	3,425	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		35.00000	35	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,266.00000	3,327	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		27.00000	26	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,758.00000	3,818	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		21.00000	21	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,152.00000	4,213	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	12.80	Call		16.00000	15	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,547.00000	4,607	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		12.00000	12	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,943.00000	5,004	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		28.00000	28	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,659.00000	3,720	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		17.00000	17	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,448.00000	4,509	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		13.00000	13	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,844.00000	4,905	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		195.00000	190	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,026.00000	1,082	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		121.00000	118	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,552.00000	1,610	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		25.00000	25	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,856.00000	3,917	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		11.00000	11	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,042.00000	5,103	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		130.00000	128	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,461.00000	1,520	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		85.00000	84	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,016.00000	2,076	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		37.00000	37	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,168.00000	3,229	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		18.00000	18	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,349.00000	4,410	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		254.00000	247	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		785.00000	839	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		30.00000	29	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,561.00000	3,621	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	9	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,340.00000	5,401	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		19.00000	19	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,250.00000	4,311	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		13.00000	13	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,844.00000	4,905	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		8.00000	8	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,439.00000	5,500	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		31.00000	31	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,462.00000	3,523	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		15.00000	14	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,646.00000	4,706	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		10.00000	10	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,241.00000	5,302	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		24.00000	24	35.30	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,955.00000	4,016	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		16.00000	15	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,547.00000	4,607	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		10.00000	10	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,141.00000	5,202	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		158.00000	155	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,239.00000	1,297	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		101.00000	99	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,782.00000	1,841	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		30.00000	30	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,511.00000	3,572	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		22.00000	21	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,103.00000	4,163	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		14.00000	14	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,695.00000	4,756	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	9	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,290.00000	5,351	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		30.00000	29	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,561.00000	3,621	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		172.00000	168	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,153.00000	1,210	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		47.00000	46	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,828.00000	2,888	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		32.00000	32	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,413.00000	3,474	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		23.00000	23	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,004.00000	4,065	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		15.00000	15	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,596.00000	4,657	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		195.00000	190	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,026.00000	1,082	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		25.00000	25	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,856.00000	3,917	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		116.00000	114	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,597.00000	1,656	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		50.00000	49	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,731.00000	2,791	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		34.00000	34	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,315.00000	3,376	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		25.00000	24	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,906.00000	3,966	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		11.00000	11	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,992.00000	5,053	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		734.00000	701	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		165.00000	193	21.05	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	11.30	Call			40.00000	39	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,071.00000	3,131	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			769.00000	734	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			150.00000	176	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			243.00000	236	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			824.00000	878	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			41.00000	40	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,022.00000	3,082	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			29.00000	29	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,610.00000	3,671	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			804.00000	768	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			135.00000	160	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			179.00000	175	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,110.00000	1,167	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			38.00000	38	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,119.00000	3,180	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			27.00000	27	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,708.00000	3,769	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			19.00000	18	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,300.00000	4,360	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	8	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,489.00000	5,550	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			28.00000	28	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,659.00000	3,720	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	7	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,638.00000	5,699	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	8	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,539.00000	5,600	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			29.00000	29	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,610.00000	3,671	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			20.00000	20	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,201.00000	4,262	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			9.00000	9	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,390.00000	5,451	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	7	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,738.00000	5,799	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			734.00000	701	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			165.00000	193	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			32.00000	32	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,413.00000	3,474	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			15.00000	15	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,596.00000	4,657	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			7.00000	7	37.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,788.00000	5,849	37.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			10.00000	10	37.05	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	13.45	Put		5,191.00000	5,252	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		701.00000	669	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		182.00000	211	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		11.00000	11	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,092.00000	5,153	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,078.00000	1,032	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		59.00000	74	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		291.00000	283	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		672.00000	725	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		17.00000	17	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,398.00000	4,459	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		13.00000	13	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,794.00000	4,855	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,122.00000	1,073	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		53.00000	65	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		840.00000	803	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		121.00000	145	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		222.00000	217	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		903.00000	959	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		53.00000	52	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,634.00000	2,694	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		34.00000	34	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,315.00000	3,376	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		11.00000	11	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,092.00000	5,153	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,036.00000	991	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		67.00000	83	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,398.00000	1,343	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		29.00000	35	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		734.00000	701	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		165.00000	193	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,445.00000	1,389	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		26.00000	31	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		88.00000	87	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,969.00000	2,029	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,351.00000	1,297	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		32.00000	39	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		701.00000	669	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		182.00000	211	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		83.00000	81	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,064.00000	2,123	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		22.00000	21	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,103.00000	4,163	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,351.00000	1,297	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		32.00000	39	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,492.00000	1,436	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			23.00000	28	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,719.00000	4,658	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			3,220.00000	3,159	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,732.00000	1,674	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	16	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,282.00000	7,343	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,969.00000	4,908	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			3,470.00000	3,409	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,976.00000	1,917	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	9	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			669.00000	639	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			200.00000	231	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,033.00000	7,094	36.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	17	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,398.00000	4,459	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,270.00000	3,209	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,273.00000	2,213	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	5	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,304.00000	1,251	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			35.00000	43	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,472.00000	2,411	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	4	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,335.00000	6,396	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,883.00000	6,944	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,520.00000	3,459	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,522.00000	2,461	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,540.00000	1,483	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			21.00000	25	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,983.00000	7,044	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,420.00000	3,359	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,422.00000	2,362	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put		3.00000	4	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		2.00000	2	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,083.00000	7,144	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,370.00000	3,309	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,373.00000	2,312	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		4.00000	4	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		1.00000	1	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,132.00000	7,193	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,619.00000	3,559	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	1	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,621.00000	2,561	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		2.00000	3	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,635.00000	1,578	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		16.00000	20	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,669.00000	3,608	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,671.00000	2,611	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	3	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,684.00000	1,626	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		15.00000	18	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	2	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,833.00000	6,894	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,819.00000	3,758	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,821.00000	2,760	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		2.00000	2	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,829.00000	1,770	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		10.00000	12	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		916.00000	875	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		97.00000	117	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		101.00000	99	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,782.00000	1,841	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		3.00000	3	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,684.00000	6,745	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,919.00000	3,858	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,920.00000	2,860	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		1.00000	2	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,927.00000	1,868	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		8.00000	10	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	3	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,584.00000	6,645	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,969.00000	3,908	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	34.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,970.00000	2,910	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	2	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	3	37.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,534.00000	6,595	37.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,019.00000	3,958	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,020.00000	2,959	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,025.00000	1,966	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	8	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	3	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,484.00000	6,545	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,869.00000	3,808	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,871.00000	2,810	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,878.00000	1,819	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	11	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	3	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,634.00000	6,695	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,219.00000	4,158	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,224.00000	2,163	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,258.00000	1,206	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			39.00000	48	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			4.00000	4	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,285.00000	6,346	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,319.00000	4,258	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,320.00000	3,259	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,323.00000	2,262	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			36.00000	36	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,217.00000	3,278	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			5.00000	5	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,186.00000	6,247	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	7	37.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,688.00000	5,749	37.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,682.00000	7,743	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			26.00000	26	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,807.00000	3,868	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	36.11	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 14/12/2009 Currency Future	16.05	Put		7,782.00000	7,843	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,119.00000	4,058	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,120.00000	3,059	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,124.00000	2,064	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		5.00000	6	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,167.00000	1,117	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		48.00000	59	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		6.00000	6	38.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,887.00000	5,948	38.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		1.00000	1	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,882.00000	7,943	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	6	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		5,987.00000	6,048	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		7,981.00000	8,042	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,069.00000	4,008	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,070.00000	3,009	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,075.00000	2,015	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	7	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,122.00000	1,073	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		53.00000	65	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		6.00000	6	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,937.00000	5,998	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,931.00000	7,992	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		5.00000	5	37.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,136.00000	6,197	37.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,131.00000	8,192	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,181.00000	8,242	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,769.00000	3,708	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,771.00000	2,710	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,781.00000	1,722	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		12.00000	14	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		878.00000	839	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		109.00000	131	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		4.00000	4	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,235.00000	6,296	37.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,231.00000	8,292	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		6.00000	6	37.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,037.00000	6,098	37.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,031.00000	8,092	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,269.00000	4,208	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,732.00000	7,793	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,419.00000	4,358	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	8	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,589.00000	5,650	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,582.00000	7,643	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,169.00000	4,108	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,170.00000	3,109	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,174.00000	2,114	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	6	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,213.00000	1,161	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		44.00000	53	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	7	37.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,838.00000	5,899	37.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,832.00000	7,893	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,369.00000	4,308	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,632.00000	7,693	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.34540	8.40750		21.84	141,871.80	17	2,834.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		562.00000	543	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		555.00000	597	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		605.00000	583	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		498.00000	537	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		123.00000	119	29.69	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,766.00000	2,824	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		651.00000	627	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		444.00000	482	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		342.00000	332	24.30	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,085.00000	1,136	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		726.00000	699	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		369.00000	404	21.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.15	Call			676.00000	650	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			418.00000	455	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			628.00000	605	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			470.00000	509	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			701.00000	675	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			393.00000	429	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			753.00000	725	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			346.00000	380	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			543.00000	525	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			586.00000	629	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			73.00000	71	32.74	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,966.00000	4,025	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			507.00000	490	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			650.00000	695	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			227.00000	220	26.45	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,670.00000	1,725	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			474.00000	458	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			716.00000	763	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			490.00000	474	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			683.00000	729	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			583.00000	562	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			526.00000	566	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			525.00000	507	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			617.00000	662	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			458.00000	443	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			751.00000	798	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			443.00000	429	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			786.00000	833	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			402.00000	389	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			894.00000	943	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			365.00000	353	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,007.00000	1,058	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			389.00000	376	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			931.00000	981	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			415.00000	402	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			857.00000	906	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			312.00000	302	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,204.00000	1,257	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			294.00000	285	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,286.00000	1,339	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			269.00000	261	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,411.00000	1,465	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			285.00000	276	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,328.00000	1,381	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			254.00000	246	25.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,496.00000	1,551	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			254.00000	246	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,496.00000	1,551	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			100.00000	97	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,193.00000	3,252	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			261.00000	253	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,454.00000	1,508	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			221.00000	214	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,714.00000	1,769	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			204.00000	198	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,847.00000	1,903	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			180.00000	175	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,073.00000	2,129	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			199.00000	193	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,892.00000	1,948	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			215.00000	209	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,758.00000	1,813	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			215.00000	209	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,758.00000	1,813	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			194.00000	188	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,937.00000	1,993	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			194.00000	188	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,937.00000	1,993	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			163.00000	157	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,255.00000	2,312	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			159.00000	153	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,301.00000	2,358	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			167.00000	162	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,210.00000	2,266	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			154.00000	149	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,347.00000	2,404	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			143.00000	138	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,485.00000	2,543	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			126.00000	122	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,719.00000	2,777	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			112.00000	109	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,955.00000	3,013	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			115.00000	111	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,907.00000	2,966	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			120.00000	116	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,813.00000	2,871	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			118.00000	114	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,860.00000	2,918	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			136.00000	131	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,578.00000	2,636	29.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Call			139.00000	135	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,532.00000	2,589	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			129.00000	125	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,672.00000	2,730	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			123.00000	119	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,766.00000	2,824	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			133.00000	128	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,625.00000	2,683	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			147.00000	142	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,439.00000	2,496	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			154.00000	149	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,347.00000	2,404	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			139.00000	135	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,532.00000	2,589	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			110.00000	106	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,002.00000	3,061	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			103.00000	100	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,136.00000	3,194	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			107.00000	104	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,050.00000	3,108	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			107.00000	104	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,050.00000	3,108	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			105.00000	101	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,097.00000	3,156	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			94.00000	91	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,337.00000	3,396	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			103.00000	99	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,145.00000	3,204	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			90.00000	87	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,433.00000	3,492	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			98.00000	95	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,241.00000	3,300	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			96.00000	93	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,289.00000	3,348	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			240.00000	233	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,582.00000	1,637	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			204.00000	198	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,847.00000	1,903	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			185.00000	179	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,027.00000	2,084	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			176.00000	171	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,118.00000	2,175	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			66.00000	63	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,208.00000	4,268	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			277.00000	268	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,369.00000	1,423	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		96.00000	93	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,289.00000	3,348	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		41.00000	40	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,334.00000	5,395	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		303.00000	293	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,245.00000	1,298	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		136.00000	131	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,578.00000	2,636	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		44.00000	42	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,186.00000	5,247	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		322.00000	312	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,164.00000	1,216	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		45.00000	44	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,088.00000	5,148	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		332.00000	321	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,124.00000	1,176	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		120.00000	116	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,813.00000	2,871	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		46.00000	45	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,039.00000	5,099	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		353.00000	342	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,046.00000	1,097	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		48.00000	46	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,941.00000	5,001	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		87.00000	84	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,529.00000	3,588	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		38.00000	37	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,580.00000	5,641	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		247.00000	239	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,539.00000	1,594	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		92.00000	89	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,385.00000	3,444	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		88.00000	86	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,481.00000	3,540	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		39.00000	37	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,531.00000	5,592	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		87.00000	84	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,529.00000	3,588	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		83.00000	81	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,626.00000	3,685	31.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		80.00000	78	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,723.00000	3,782	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		35.00000	34	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,778.00000	5,839	35.97	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 15/03/2010 Currency Future	9.80	Call			233.00000	226	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,626.00000	1,681	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			110.00000	106	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,002.00000	3,061	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			88.00000	86	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,481.00000	3,540	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			85.00000	82	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,578.00000	3,637	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			37.00000	36	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,630.00000	5,691	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			40.00000	39	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,432.00000	5,493	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			312.00000	302	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,204.00000	1,257	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			45.00000	43	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,137.00000	5,198	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			429.00000	415	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			821.00000	869	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			50.00000	48	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,843.00000	4,903	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			389.00000	376	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			931.00000	981	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			150.00000	145	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,393.00000	2,450	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			118.00000	114	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,860.00000	2,918	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			47.00000	46	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,990.00000	5,050	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			133.00000	128	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,625.00000	2,683	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			105.00000	101	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,097.00000	3,156	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			43.00000	41	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,235.00000	5,296	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			159.00000	153	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,301.00000	2,358	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			150.00000	145	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,393.00000	2,450	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			49.00000	47	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,892.00000	4,952	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			376.00000	364	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			969.00000	1,019	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			42.00000	41	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,285.00000	5,345	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			51.00000	49	34.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,794.00000	4,854	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		172.00000	166	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,164.00000	2,221	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		54.00000	52	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,647.00000	4,707	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		176.00000	171	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,118.00000	2,175	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		56.00000	54	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,598.00000	4,658	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		58.00000	56	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,500.00000	4,560	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		189.00000	184	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,982.00000	2,038	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		180.00000	175	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,073.00000	2,129	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		57.00000	55	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,549.00000	4,609	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		210.00000	203	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,802.00000	1,858	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		67.00000	65	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,160.00000	4,219	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		233.00000	226	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,626.00000	1,681	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		71.00000	68	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,063.00000	4,122	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		781.00000	752	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		323.00000	356	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		72.00000	69	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,014.00000	4,074	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		199.00000	193	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,892.00000	1,948	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		189.00000	184	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,982.00000	2,038	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		62.00000	59	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,354.00000	4,414	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		227.00000	220	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,670.00000	1,725	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		69.00000	66	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,111.00000	4,171	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		809.00000	779	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		301.00000	333	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		247.00000	239	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,539.00000	1,594	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		964.00000	928	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		206.00000	233	20.46	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	9.45	Call			285.00000	276	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,328.00000	1,381	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			72.00000	69	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,014.00000	4,074	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			997.00000	960	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			189.00000	215	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,031.00000	993	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			174.00000	198	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			303.00000	293	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,245.00000	1,298	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			74.00000	72	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,917.00000	3,977	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,066.00000	1,027	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			159.00000	182	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,758.00000	4,695	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,262.00000	3,200	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	5	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,789.00000	1,735	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			32.00000	39	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			63.00000	61	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,306.00000	4,365	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	18	37.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,261.00000	7,323	37.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,008.00000	4,945	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,511.00000	3,449	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	4	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,025.00000	1,968	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			18.00000	23	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	20	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,013.00000	7,075	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,219.00000	1,174	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			112.00000	129	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			353.00000	342	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,046.00000	1,097	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			332.00000	321	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,124.00000	1,176	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			261.00000	253	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,454.00000	1,508	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			82.00000	79	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,674.00000	3,734	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,312.00000	3,250	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			4.00000	5	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,321.00000	2,261	21.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.10	Put		13.00000	15	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,386.00000	1,338	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		79.00000	92	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		79.00000	76	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,771.00000	3,831	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		52.00000	50	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,745.00000	4,805	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,461.00000	3,399	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	4	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,469.00000	2,409	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	13	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,517.00000	1,466	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		59.00000	71	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,518.00000	2,458	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		11.00000	12	23.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,561.00000	1,510	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		54.00000	64	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,560.00000	3,499	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,568.00000	2,507	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		10.00000	12	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,606.00000	1,554	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		49.00000	59	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		838.00000	807	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		281.00000	312	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,362.00000	3,300	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,370.00000	2,310	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		13.00000	15	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,429.00000	1,380	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		72.00000	85	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,660.00000	3,598	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	3	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,667.00000	2,606	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	11	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,697.00000	1,644	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		40.00000	48	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		899.00000	866	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		242.00000	270	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,710.00000	3,648	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	3	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,716.00000	2,655	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		9.00000	10	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,743.00000	1,689	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		36.00000	44	20.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.70	Call			931.00000	896	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			223.00000	251	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			76.00000	73	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,868.00000	3,928	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,859.00000	3,797	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,865.00000	2,804	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			8.00000	8	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,883.00000	1,827	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			26.00000	32	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			53.00000	51	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,696.00000	4,756	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,909.00000	3,847	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,915.00000	2,853	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	8	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,930.00000	1,874	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			23.00000	29	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,009.00000	3,947	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	2	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,014.00000	2,952	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			7.00000	7	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,139.00000	1,098	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			132.00000	153	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,959.00000	3,897	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	2	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,964.00000	2,903	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			7.00000	8	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,978.00000	1,921	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			20.00000	26	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,102.00000	1,062	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			145.00000	167	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,810.00000	3,748	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,816.00000	2,754	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	9	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,836.00000	1,781	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			29.00000	35	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,059.00000	3,997	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,064.00000	3,002	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			6.00000	7	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,075.00000	2,016	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			17.00000	20	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,179.00000	1,135	19.87	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 15/03/2010 Currency Future	7.35	Put			122.00000	139	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,208.00000	4,146	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,212.00000	3,151	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			5.00000	5	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,222.00000	2,163	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	17	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,302.00000	1,255	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			94.00000	109	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,308.00000	4,246	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			65.00000	62	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,257.00000	4,317	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			36.00000	35	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,728.00000	5,789	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			16.00000	15	37.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,708.00000	7,770	37.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			35.00000	34	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,827.00000	5,888	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			15.00000	14	37.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,808.00000	7,869	37.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,109.00000	4,047	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,113.00000	3,052	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			6.00000	6	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,124.00000	2,065	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			16.00000	19	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			34.00000	32	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,926.00000	5,987	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			14.00000	14	38.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,907.00000	7,968	38.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			33.00000	31	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,025.00000	6,086	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			14.00000	13	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,006.00000	8,068	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			33.00000	32	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			5,976.00000	6,037	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			14.00000	14	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			7,957.00000	8,018	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			30.00000	29	36.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,173.00000	6,234	36.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			13.00000	12	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,155.00000	8,217	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			30.00000	28	36.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,222.00000	6,283	36.55	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	16.60	Call			12.00000	12	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,205.00000	8,266	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,760.00000	3,698	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,766.00000	2,705	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			9.00000	9	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			29.00000	28	36.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,272.00000	6,332	36.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			12.00000	11	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,255.00000	8,316	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			32.00000	31	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,074.00000	6,135	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			14.00000	13	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,056.00000	8,117	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,258.00000	4,196	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,272.00000	2,212	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	16	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,344.00000	1,296	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			86.00000	101	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			77.00000	75	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,820.00000	3,879	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			15.00000	15	37.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,758.00000	7,819	37.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,358.00000	4,296	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			37.00000	35	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,679.00000	5,740	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			16.00000	15	37.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,659.00000	7,720	37.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,408.00000	4,346	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,411.00000	3,350	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			4.00000	4	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,420.00000	2,359	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			12.00000	14	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,473.00000	1,423	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			65.00000	77	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			16.00000	16	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,609.00000	7,670	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,158.00000	4,096	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			3,163.00000	3,101	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			5.00000	6	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			2,173.00000	2,114	21.07	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	6.25	Put		15.00000	18	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,260.00000	1,214	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		103.00000	119	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		34.00000	33	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,877.00000	5,938	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		15.00000	14	38.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,857.00000	7,919	38.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.47750	8.54190		21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		675.00000	653	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		684.00000	726	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		716.00000	691	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		624.00000	663	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		141.00000	137	30.60	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,749.00000	3,809	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		781.00000	754	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		539.00000	577	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		431.00000	418	24.23	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,289.00000	1,340	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		828.00000	800	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		486.00000	522	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,044.00000	1,009	20.44	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		302.00000	331	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		804.00000	777	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		512.00000	549	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		476.00000	462	23.71	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,134.00000	1,184	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		759.00000	732	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		567.00000	605	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		852.00000	823	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		460.00000	496	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		657.00000	636	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		715.00000	758	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		622.00000	602	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		780.00000	824	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		589.00000	570	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		847.00000	892	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		605.00000	586	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		813.00000	858	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		695.00000	672	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		653.00000	694	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		639.00000	618	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		747.00000	791	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		573.00000	555	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		881.00000	927	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		529.00000	512	23.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.00	Put			987.00000	1,035	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			558.00000	540	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			916.00000	963	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			515.00000	499	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,023.00000	1,072	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			489.00000	474	23.58	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,097.00000	1,146	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			502.00000	486	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,060.00000	1,109	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			543.00000	526	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			951.00000	999	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			410.00000	398	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,368.00000	1,420	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			381.00000	370	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,489.00000	1,542	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			400.00000	388	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,408.00000	1,461	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			364.00000	353	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,572.00000	1,625	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			390.00000	379	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,448.00000	1,501	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			153.00000	148	30.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,511.00000	3,571	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			372.00000	361	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,530.00000	1,584	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			324.00000	315	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,782.00000	1,838	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			304.00000	295	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,912.00000	1,968	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			274.00000	266	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,132.00000	2,189	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			297.00000	289	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,955.00000	2,012	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			317.00000	308	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,825.00000	1,881	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			431.00000	418	24.23	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,289.00000	1,340	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			930.00000	899	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			388.00000	421	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			355.00000	345	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,613.00000	1,667	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			339.00000	330	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,697.00000	1,752	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			310.00000	302	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,869.00000	1,924	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
\$ / R On 14/06/2010 Currency Future	10.30	Call		285.00000	277	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,043.00000	2,100	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		130.00000	127	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,988.00000	4,049	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		903.00000	873	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		411.00000	445	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		347.00000	337	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,655.00000	1,710	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		332.00000	322	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,740.00000	1,795	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		291.00000	283	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,999.00000	2,055	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		279.00000	271	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,087.00000	2,144	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		128.00000	125	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,036.00000	4,097	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		339.00000	330	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,697.00000	1,752	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		285.00000	277	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,043.00000	2,100	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		263.00000	255	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,221.00000	2,278	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		123.00000	119	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,181.00000	4,241	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		317.00000	308	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,825.00000	1,881	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		279.00000	271	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,087.00000	2,144	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		268.00000	261	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,176.00000	2,233	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		258.00000	250	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,266.00000	2,322	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		247.00000	239	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,355.00000	2,411	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		116.00000	113	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,325.00000	4,385	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		347.00000	337	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,655.00000	1,710	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		125.00000	121	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,133.00000	4,193	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,074.00000	1,038	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		282.00000	311	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		420.00000	407	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,328.00000	1,380	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		332.00000	322	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,740.00000	1,795	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,105.00000	1,068	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		263.00000	291	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		355.00000	345	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,613.00000	1,667	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		139.00000	135	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,797.00000	3,857	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,137.00000	1,099	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		245.00000	272	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		441.00000	428	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,249.00000	1,301	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		420.00000	407	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,328.00000	1,380	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		136.00000	133	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,845.00000	3,905	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,169.00000	1,131	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		228.00000	254	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		453.00000	439	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,211.00000	1,261	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,792.00000	4,728	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,301.00000	3,237	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	10	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,857.00000	1,802	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		65.00000	74	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		193.00000	187	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,901.00000	2,960	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		75.00000	73	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,783.00000	5,845	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		49.00000	48	36.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,258.00000	7,320	36.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,042.00000	4,978	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,549.00000	3,485	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	8	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,085.00000	2,026	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		43.00000	48	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		213.00000	207	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,671.00000	2,729	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		126.00000	123	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,085.00000	4,145	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		80.00000	78	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,538.00000	5,600	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		53.00000	51	35.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,011.00000	7,074	35.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,354.00000	1,306	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		162.00000	179	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		464.00000	450	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,172.00000	1,223	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		400.00000	388	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,408.00000	1,461	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		155.00000	151	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,463.00000	3,523	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,351.00000	3,287	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	9	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,372.00000	2,310	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		30.00000	32	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,474.00000	1,423	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		132.00000	146	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		197.00000	191	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,855.00000	2,913	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		101.00000	98	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,759.00000	4,820	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,565.00000	2,503	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		23.00000	25	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,640.00000	1,587	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		98.00000	110	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		148.00000	144	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,606.00000	3,666	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		107.00000	104	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,565.00000	4,626	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		186.00000	180	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,994.00000	3,053	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		132.00000	129	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,940.00000	4,001	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		96.00000	93	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,904.00000	4,966	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,599.00000	3,535	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	7	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,614.00000	2,551	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		22.00000	24	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,683.00000	1,629	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		91.00000	102	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		957.00000	925	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		365.00000	398	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		179.00000	174	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,087.00000	3,146	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		93.00000	90	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,001.00000	5,063	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,450.00000	3,386	25.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	9	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,468.00000	2,406	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			26.00000	29	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,556.00000	1,504	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			114.00000	127	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			878.00000	848	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			436.00000	470	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			252.00000	244	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,310.00000	2,367	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			170.00000	165	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,228.00000	3,287	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			89.00000	87	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,147.00000	5,209	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,400.00000	3,336	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			9.00000	9	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,420.00000	2,358	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			28.00000	30	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,515.00000	1,464	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			123.00000	136	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			167.00000	162	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,275.00000	3,334	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			120.00000	117	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,229.00000	4,289	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			88.00000	85	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,196.00000	5,258	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			241.00000	234	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,400.00000	2,456	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			164.00000	159	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,322.00000	3,381	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			118.00000	115	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,276.00000	4,337	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			87.00000	84	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,245.00000	5,307	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			176.00000	171	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,134.00000	3,193	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			92.00000	89	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,050.00000	5,112	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,648.00000	3,584	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			7.00000	7	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,662.00000	2,600	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			20.00000	22	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,726.00000	1,672	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			84.00000	94	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			985.00000	952	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			343.00000	375	20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.40	Call		274.00000	266	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,132.00000	2,189	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		182.00000	177	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,041.00000	3,100	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		95.00000	92	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,953.00000	5,014	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,698.00000	3,634	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	7	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,711.00000	2,648	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	21	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,769.00000	1,715	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		77.00000	87	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,014.00000	980	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		322.00000	353	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,748.00000	3,684	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	6	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,760.00000	2,697	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		18.00000	19	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,813.00000	1,758	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		71.00000	80	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		189.00000	184	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,948.00000	3,006	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		134.00000	131	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,892.00000	3,953	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		98.00000	95	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,856.00000	4,917	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,897.00000	3,833	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		5.00000	5	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,906.00000	2,843	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		14.00000	16	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,947.00000	1,890	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		55.00000	63	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		201.00000	195	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,809.00000	2,867	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		102.00000	99	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,710.00000	4,772	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,947.00000	3,882	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		5.00000	5	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,955.00000	2,892	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		14.00000	15	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,992.00000	1,935	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		50.00000	58	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		205.00000	199	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,763.00000	2,821	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		143.00000	139	30.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,701.00000	3,762	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		104.00000	101	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,662.00000	4,723	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,996.00000	3,932	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	5	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,005.00000	2,941	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		13.00000	14	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,038.00000	1,980	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		46.00000	53	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,203.00000	1,163	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		211.00000	236	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		209.00000	203	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,717.00000	2,775	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		145.00000	141	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,653.00000	3,714	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		106.00000	102	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,614.00000	4,675	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,046.00000	3,982	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	4	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,054.00000	2,990	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	13	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,240.00000	1,197	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		198.00000	219	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,847.00000	3,783	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	6	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,857.00000	2,795	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	17	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,902.00000	1,846	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		60.00000	68	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		70.00000	68	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,028.00000	6,091	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		173.00000	168	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,181.00000	3,240	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		69.00000	67	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,078.00000	6,140	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		68.00000	66	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,126.00000	6,189	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,244.00000	4,180	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	3	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,252.00000	3,188	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	10	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,276.00000	2,214	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		34.00000	37	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,394.00000	1,345	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		152.00000	167	19.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.80	Call			114.00000	111	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,373.00000	4,433	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			74.00000	72	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,832.00000	5,894	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,294.00000	4,230	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,324.00000	2,262	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			32.00000	35	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,433.00000	1,384	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			142.00000	156	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			44.00000	42	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,752.00000	7,815	36.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,194.00000	4,131	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	3	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,202.00000	3,138	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	11	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,228.00000	2,167	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			36.00000	39	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			73.00000	71	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,881.00000	5,943	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			43.00000	41	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,851.00000	7,914	36.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,095.00000	4,032	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	4	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,103.00000	3,040	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	12	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,133.00000	2,072	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			41.00000	44	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,277.00000	1,231	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			186.00000	203	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			71.00000	69	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			5,979.00000	6,042	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			42.00000	40	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			7,950.00000	8,013	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			41.00000	39	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,049.00000	8,111	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			41.00000	40	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			7,999.00000	8,062	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			241.00000	234	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,400.00000	2,456	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			118.00000	115	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,276.00000	4,337	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			66.00000	64	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,224.00000	6,287	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			38.00000	36	37.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,196.00000	8,259	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		66.00000	64	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,224.00000	6,287	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,797.00000	3,733	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		6.00000	6	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,808.00000	2,746	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	18	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		236.00000	229	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,444.00000	2,502	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		65.00000	63	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,273.00000	6,336	35.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		37.00000	35	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,245.00000	8,308	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		231.00000	224	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,490.00000	2,547	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		64.00000	62	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,322.00000	6,385	35.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		36.00000	35	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,295.00000	8,357	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		40.00000	38	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,098.00000	8,160	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		43.00000	42	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,801.00000	7,864	36.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,344.00000	4,280	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		76.00000	74	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,734.00000	5,796	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		44.00000	43	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,702.00000	7,765	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,393.00000	4,329	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	2	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		77.00000	75	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,685.00000	5,747	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		45.00000	43	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,653.00000	7,716	36.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.45330	13.65940		17.77	14,529,564.00	1,080	25,841.00
£ / R On 14/09/2009 Currency Future	13.65	Call		321.00000	237	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		311.00000	433	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		321.00000	237	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		311.00000	433	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		500.00000	364	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		190.00000	261	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		605.00000	456	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		145.00000	202	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 14/09/2009 Currency Future	13.10	Call		680.00000	522	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		120.00000	169	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		798.00000	631	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		89.00000	128	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		718.00000	558	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		109.00000	154	18.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		840.00000	669	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		80.00000	116	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		924.00000	748	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		65.00000	94	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		758.00000	594	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		99.00000	140	18.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		605.00000	456	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		145.00000	202	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		500.00000	364	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		190.00000	261	17.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		435.00000	309	17.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		226.00000	306	17.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		376.00000	271	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		266.00000	367	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		348.00000	253	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		288.00000	400	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		405.00000	289	17.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		246.00000	336	17.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		467.00000	336	17.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		208.00000	283	17.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		534.00000	393	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		174.00000	240	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		642.00000	488	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		132.00000	185	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		680.00000	522	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		120.00000	169	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		840.00000	669	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		80.00000	116	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		569.00000	424	18.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		159.00000	221	18.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		467.00000	336	17.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		208.00000	283	17.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		642.00000	488	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		132.00000	185	18.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		968.00000	788	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		58.00000	85	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		882.00000	708	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		72.00000	105	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		178.00000	130	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Put			618.00000	777	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			263.00000	194	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			404.00000	540	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			231.00000	169	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			472.00000	616	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			247.00000	181	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			437.00000	578	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			231.00000	169	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			472.00000	616	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			190.00000	139	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			580.00000	736	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			146.00000	108	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			737.00000	904	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			156.00000	115	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			697.00000	861	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			178.00000	130	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			618.00000	777	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			129.00000	95	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			819.00000	992	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			113.00000	84	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			904.00000	1,081	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			107.00000	79	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			947.00000	1,126	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			137.00000	101	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			778.00000	948	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			70.00000	53	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,260.00000	1,450	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			52.00000	40	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,493.00000	1,687	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			31.00000	25	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,972.00000	2,171	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			40.00000	31	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,731.00000	1,928	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			45.00000	35	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,635.00000	1,831	25.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			50.00000	38	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,540.00000	1,735	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			70.00000	53	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,260.00000	1,450	24.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			94.00000	70	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,035.00000	1,217	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			78.00000	59	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,169.00000	1,356	23.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			52.00000	40	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,493.00000	1,687	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.00	Call			59.00000	45	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,399.00000	1,592	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			66.00000	50	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,306.00000	1,497	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			55.00000	43	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,446.00000	1,639	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			62.00000	47	24.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,353.00000	1,544	24.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			74.00000	56	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,215.00000	1,403	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			66.00000	50	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,306.00000	1,497	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			42.00000	33	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,683.00000	1,880	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			47.00000	36	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,588.00000	1,783	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			83.00000	63	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,124.00000	1,309	23.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			40.00000	31	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,731.00000	1,928	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			31.00000	25	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,972.00000	2,171	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			36.00000	29	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,827.00000	2,025	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			30.00000	23	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,020.00000	2,220	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			28.00000	22	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,069.00000	2,269	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			34.00000	27	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,875.00000	2,074	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			121.00000	89	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			861.00000	1,036	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			26.00000	20	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,166.00000	2,367	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			89.00000	66	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,079.00000	1,263	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			74.00000	56	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,215.00000	1,403	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			38.00000	30	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,779.00000	1,977	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			137.00000	101	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			778.00000	948	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			203.00000	149	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			543.00000	695	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			216.00000	159	20.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.95	Put		507.00000	655	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		166.00000	122	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		657.00000	819	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		100.00000	75	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		991.00000	1,171	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		42.00000	33	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,683.00000	1,880	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		23.00000	19	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,264.00000	2,465	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		38.00000	30	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,779.00000	1,977	26.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		26.00000	20	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,166.00000	2,367	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		23.00000	19	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,264.00000	2,465	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		21.00000	17	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,362.00000	2,564	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		20.00000	16	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,460.00000	2,662	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		55.00000	43	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,446.00000	1,639	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		33.00000	26	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,923.00000	2,123	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		27.00000	21	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,118.00000	2,318	27.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		33.00000	26	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,923.00000	2,123	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		25.00000	19	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,215.00000	2,416	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		22.00000	18	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,313.00000	2,514	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		20.00000	16	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,411.00000	2,613	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		121.00000	89	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		861.00000	1,036	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		17.00000	13	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,657.00000	2,860	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		166.00000	122	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		657.00000	819	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		89.00000	66	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,079.00000	1,263	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		50.00000	38	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,540.00000	1,735	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		94.00000	70	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,035.00000	1,217	22.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.75	Call			281.00000	207	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			372.00000	504	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			247.00000	181	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			437.00000	578	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			190.00000	139	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			580.00000	736	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			100.00000	75	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			991.00000	1,171	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			263.00000	194	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			404.00000	540	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			300.00000	221	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			341.00000	468	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			129.00000	95	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			819.00000	992	21.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			348.00000	253	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			288.00000	400	18.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,559.00000	5,353	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,060.00000	3,854	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	1	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,566.00000	2,361	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	8	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,103.00000	915	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			43.00000	62	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			9.00000	7	33.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,450.00000	3,654	33.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	3	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			4,944.00000	5,149	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	42.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,442.00000	6,648	42.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			6,009.00000	5,803	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,509.00000	4,303	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			3,013.00000	2,807	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			4.00000	4	31.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,534.00000	1,332	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			25.00000	29	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			13.00000	10	31.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,003.00000	3,207	31.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			5.00000	3	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,495.00000	4,700	36.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			2.00000	1	41.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			5,992.00000	6,198	41.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,259.00000	6,053	35.62	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	7.40	Put		0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,759.00000	4,553	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,262.00000	3,056	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		2.00000	3	32.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,778.00000	1,575	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		18.00000	21	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		15.00000	12	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,756.00000	2,959	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		6.00000	4	36.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,246.00000	4,451	36.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	40.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,743.00000	5,948	40.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,056.00000	872	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		47.00000	69	19.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,198.00000	1,003	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		38.00000	49	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,012.00000	830	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		52.00000	77	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,245.00000	1,047	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		36.00000	44	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,150.00000	958	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		41.00000	55	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		882.00000	708	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		72.00000	105	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,012.00000	830	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		52.00000	77	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,760.00000	3,554	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	1	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,764.00000	2,559	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		5.00000	6	29.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		11.00000	8	32.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,251.00000	3,455	32.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		3.00000	2	38.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,243.00000	5,449	38.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		1.00000	1	45.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,242.00000	7,448	45.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,659.00000	4,453	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,660.00000	3,455	33.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		1.00000	1	33.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,665.00000	2,460	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		6.00000	7	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,680.00000	1,477	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		21.00000	24	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.00	Call			10.00000	8	32.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,351.00000	3,555	32.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			3.00000	2	39.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,343.00000	5,549	39.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	46.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,342.00000	7,548	46.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,559.00000	4,353	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,561.00000	3,355	33.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	2	33.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,583.00000	1,381	22.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			23.00000	27	22.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	39.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,443.00000	5,649	39.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,442.00000	7,648	46.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,511.00000	3,305	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	2	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,516.00000	2,312	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			7.00000	8	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			9.00000	7	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,500.00000	3,704	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,493.00000	5,698	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	46.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,492.00000	7,698	46.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,360.00000	4,154	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,361.00000	3,156	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	32.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,368.00000	2,163	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			9.00000	10	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,389.00000	1,189	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			30.00000	36	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			8.00000	7	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			3,649.00000	3,853	34.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	40.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,643.00000	5,848	40.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	47.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,642.00000	7,848	47.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			4,260.00000	4,054	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			2,269.00000	2,065	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			10.00000	12	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			1,293.00000	1,094	19.99	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 14/09/2009 Currency Future	12.40	Put			34.00000	41	19.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			8.00000	6	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			3,748.00000	3,953	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	1	47.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			7,742.00000	7,948	47.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			4,210.00000	4,004	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			3,212.00000	3,007	32.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			3.00000	3	32.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			2,220.00000	2,016	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			11.00000	12	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			8.00000	6	34.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			3,798.00000	4,003	34.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			2.00000	2	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			5,792.00000	5,998	40.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	1	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			7,792.00000	7,998	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			4,160.00000	3,954	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			3,162.00000	2,957	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			3.00000	3	32.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			2,171.00000	1,966	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			11.00000	13	26.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			7.00000	6	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			3,848.00000	4,052	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			2.00000	1	40.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			5,842.00000	6,048	40.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	1	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			7,842.00000	8,048	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			3,063.00000	2,857	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			3.00000	4	31.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			2,072.00000	1,868	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			13.00000	15	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			7.00000	5	35.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			3,948.00000	4,152	35.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			2.00000	1	41.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			5,942.00000	6,148	41.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			7,942.00000	8,148	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			4,110.00000	3,904	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			3,112.00000	2,907	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			3.00000	4	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			2,122.00000	1,917	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			12.00000	14	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 14/09/2009 Currency Future	17.55	Call			7.00000	6	35.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			3,898.00000	4,102	35.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			2.00000	1	40.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			5,892.00000	6,098	40.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			7,892.00000	8,098	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			4,310.00000	4,104	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			3,312.00000	3,106	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			2.00000	3	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,319.00000	2,114	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			9.00000	11	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,341.00000	1,141	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			31.00000	38	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			8.00000	6	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,699.00000	3,903	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			2.00000	2	40.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,693.00000	5,898	40.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	47.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,692.00000	7,898	47.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,460.00000	4,253	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,461.00000	3,255	33.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	33.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,467.00000	2,262	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			8.00000	9	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,486.00000	1,284	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			26.00000	31	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			9.00000	7	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,549.00000	3,754	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,543.00000	5,748	39.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	47.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,542.00000	7,748	47.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,709.00000	4,503	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,710.00000	3,504	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,715.00000	2,510	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			5.00000	6	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,729.00000	1,526	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			20.00000	23	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			10.00000	8	32.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,301.00000	3,505	32.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			3.00000	2	39.10	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 14/09/2009 Currency Future	18.95	Put		5,293.00000	5,499	39.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		7,292.00000	7,498	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,859.00000	4,653	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		3,860.00000	3,654	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		1.00000	1	34.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		2,864.00000	2,658	30.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		4.00000	5	30.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		1,876.00000	1,672	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		16.00000	19	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		11.00000	9	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		3,152.00000	3,356	32.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		3.00000	2	38.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		5,143.00000	5,349	38.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		1.00000	1	45.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		7,142.00000	7,348	45.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		4,909.00000	4,703	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		3,910.00000	3,704	34.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		1.00000	1	34.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		2,914.00000	2,708	30.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		4.00000	5	30.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		1,925.00000	1,721	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put		16.00000	18	24.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		12.00000	9	31.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,102.00000	3,306	31.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		3.00000	2	38.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,094.00000	5,299	38.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	45.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,092.00000	7,298	45.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		4,609.00000	4,403	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	35.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		3,611.00000	3,405	33.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		1.00000	1	33.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		2,616.00000	2,410	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		6.00000	7	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		1,631.00000	1,429	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		22.00000	26	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		10.00000	8	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		3,400.00000	3,604	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		2.00000	2	39.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		5,393.00000	5,599	39.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		1.00000	1	46.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		7,392.00000	7,598	46.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.65	Call			4,010.00000	3,804	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			1.00000	1	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			2,023.00000	1,819	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			14.00000	16	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			7.00000	5	35.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			3,997.00000	4,202	35.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	47.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			7,992.00000	8,197	47.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.68870		13.89950		17.99	19,574,841.00	1,430	14,898.00
£ / R On 14/12/2009 Currency Future	13.90	Call			598.00000	509	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			598.00000	721	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			620.00000	527	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			570.00000	688	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,103.00000	954	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			204.00000	266	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			740.00000	625	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			440.00000	537	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			849.00000	723	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			350.00000	434	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			908.00000	776	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			309.00000	388	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			970.00000	833	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			271.00000	344	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,002.00000	862	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			253.00000	323	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,069.00000	923	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			219.00000	284	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			821.00000	698	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			371.00000	459	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			714.00000	603	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			465.00000	564	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			642.00000	545	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			543.00000	656	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			620.00000	527	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			570.00000	688	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			665.00000	563	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			516.00000	625	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			690.00000	583	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			490.00000	594	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			714.00000	603	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			465.00000	564	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			793.00000	673	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			393.00000	484	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			849.00000	723	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			350.00000	434	17.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			878.00000	749	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			329.00000	411	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			970.00000	833	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			271.00000	344	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,002.00000	862	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			253.00000	323	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,035.00000	892	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			236.00000	303	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			690.00000	583	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			490.00000	594	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			740.00000	625	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			440.00000	537	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			821.00000	698	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			371.00000	459	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			766.00000	649	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			416.00000	510	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			665.00000	563	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			516.00000	625	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,035.00000	892	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			236.00000	303	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,139.00000	987	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			189.00000	248	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			740.00000	625	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			440.00000	537	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			459.00000	391	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			860.00000	1,002	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			559.00000	476	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			660.00000	788	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			541.00000	461	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			692.00000	822	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			541.00000	461	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			692.00000	822	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			524.00000	446	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			724.00000	857	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			475.00000	404	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			825.00000	965	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			417.00000	355	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			967.00000	1,116	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			445.00000	378	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			895.00000	1,040	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			431.00000	366	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			931.00000	1,078	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			404.00000	344	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,004.00000	1,155	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			314.00000	268	21.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Put		1,315.00000	1,479	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		324.00000	276	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,275.00000	1,438	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		379.00000	323	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,079.00000	1,234	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		356.00000	303	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,156.00000	1,314	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		334.00000	285	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,235.00000	1,396	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		296.00000	252	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,396.00000	1,564	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		278.00000	238	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,479.00000	1,649	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		262.00000	224	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,563.00000	1,736	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		209.00000	179	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		1,909.00000	2,091	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		524.00000	446	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		724.00000	857	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		490.00000	417	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		791.00000	929	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		598.00000	509	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		598.00000	721	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		379.00000	323	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,079.00000	1,234	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		507.00000	431	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		757.00000	893	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		391.00000	333	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,042.00000	1,194	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		367.00000	313	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,118.00000	1,274	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		345.00000	294	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,195.00000	1,355	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		270.00000	231	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,521.00000	1,692	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		620.00000	527	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		570.00000	688	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		578.00000	493	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		629.00000	754	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		507.00000	431	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		757.00000	893	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		391.00000	333	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,042.00000	1,194	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		305.00000	260	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,355.00000	1,521	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			367.00000	313	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,118.00000	1,274	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			287.00000	245	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,437.00000	1,606	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			431.00000	366	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			931.00000	1,078	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			314.00000	268	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,315.00000	1,479	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			445.00000	378	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			895.00000	1,040	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,600.00000	5,389	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	1	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			4,110.00000	3,901	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			11.00000	13	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,639.00000	2,432	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			40.00000	44	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,257.00000	1,088	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			158.00000	199	16.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			187.00000	156	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,088.00000	2,267	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			61.00000	50	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,462.00000	3,661	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			29.00000	27	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			4,930.00000	5,138	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			20.00000	17	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,420.00000	6,629	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			6,050.00000	5,839	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,554.00000	4,345	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	6	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			3,079.00000	2,870	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			29.00000	32	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,647.00000	1,455	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			98.00000	116	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			240.00000	206	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,691.00000	1,867	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			87.00000	70	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,037.00000	3,231	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			33.00000	30	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,484.00000	4,692	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			23.00000	21	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			5,974.00000	6,182	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,300.00000	6,089	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,802.00000	4,592	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	4	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,323.00000	3,115	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			23.00000	26	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,874.00000	1,678	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			75.00000	90	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			105.00000	85	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			2,805.00000	2,996	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			36.00000	33	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,237.00000	4,444	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			24.00000	22	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,725.00000	5,934	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,174.00000	1,020	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			175.00000	231	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,427.00000	1,238	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			128.00000	150	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,342.00000	1,159	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			142.00000	171	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,174.00000	1,020	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			175.00000	231	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,299.00000	1,123	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			150.00000	185	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,216.00000	1,054	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			166.00000	215	16.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			939.00000	804	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			289.00000	365	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			559.00000	476	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			660.00000	788	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			878.00000	749	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			329.00000	411	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			524.00000	446	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			724.00000	857	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			578.00000	493	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			629.00000	754	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			793.00000	673	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			393.00000	484	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,815.00000	3,606	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			15.00000	17	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,834.00000	2,626	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			35.00000	38	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			72.00000	58	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,272.00000	3,469	24.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			27.00000	25	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,228.00000	5,436	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			15.00000	13	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,216.00000	7,425	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.20	Call			4,703.00000	4,493	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	5	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,716.00000	3,507	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			17.00000	18	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,737.00000	2,529	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			37.00000	41	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,783.00000	1,588	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			83.00000	99	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			66.00000	54	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,367.00000	3,565	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			27.00000	24	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,327.00000	5,536	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			15.00000	13	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,315.00000	7,524	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,568.00000	3,360	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			19.00000	21	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,590.00000	2,384	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			41.00000	45	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			59.00000	48	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,510.00000	3,709	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			26.00000	23	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,476.00000	5,685	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			14.00000	12	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,465.00000	7,674	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,604.00000	4,394	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	6	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,618.00000	3,409	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			18.00000	20	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,692.00000	1,499	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			93.00000	110	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			248.00000	212	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,648.00000	1,823	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			26.00000	24	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,426.00000	5,635	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			14.00000	13	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,415.00000	7,624	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,406.00000	4,197	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			6.00000	8	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,421.00000	3,213	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			22.00000	24	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,445.00000	2,239	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			45.00000	50	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,515.00000	1,324	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			115.00000	135	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			221.00000	189	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.50	Put		1,821.00000	2,001	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		53.00000	43	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,653.00000	3,854	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		25.00000	23	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,625.00000	5,834	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		13.00000	12	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,614.00000	7,823	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,258.00000	4,050	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		8.00000	11	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,274.00000	3,066	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		25.00000	28	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,300.00000	2,095	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		50.00000	56	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,384.00000	1,196	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		135.00000	158	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		203.00000	175	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		1,954.00000	2,136	23.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		47.00000	38	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		3,798.00000	3,999	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		24.00000	22	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,775.00000	5,983	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		13.00000	11	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,763.00000	7,973	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		4,208.00000	4,000	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		9.00000	12	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,225.00000	3,017	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		26.00000	29	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,252.00000	2,048	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		52.00000	59	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		198.00000	168	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		1,998.00000	2,180	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		45.00000	37	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		3,846.00000	4,049	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		24.00000	22	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		5,824.00000	6,033	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		13.00000	11	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		7,813.00000	8,022	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		4,159.00000	3,951	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		10.00000	12	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		3,176.00000	2,968	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		27.00000	30	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		2,203.00000	2,001	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		54.00000	62	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		192.00000	162	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,043.00000	2,223	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.75	Call			44.00000	37	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			3,894.00000	4,098	24.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			24.00000	21	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			5,874.00000	6,083	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			13.00000	11	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			7,863.00000	8,072	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			4,061.00000	3,852	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			12.00000	13	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			2,107.00000	1,908	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			58.00000	69	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			182.00000	150	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,133.00000	2,312	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			40.00000	36	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			3,991.00000	4,197	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			12.00000	10	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			7,963.00000	8,171	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			3,127.00000	2,919	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			28.00000	31	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			2,155.00000	1,954	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			56.00000	66	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			42.00000	36	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			3,942.00000	4,147	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			23.00000	21	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			5,924.00000	6,132	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			12.00000	10	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			7,913.00000	8,122	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,356.00000	4,148	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	9	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,372.00000	3,164	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			22.00000	25	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,396.00000	2,191	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			47.00000	52	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,471.00000	1,281	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			121.00000	142	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			215.00000	184	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			1,865.00000	2,046	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			51.00000	41	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			3,701.00000	3,902	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			25.00000	23	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			5,675.00000	5,884	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			13.00000	12	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			7,664.00000	7,873	32.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			4,455.00000	4,246	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			5.00000	8	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			3,470.00000	3,262	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.45	Put		21.00000	23	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,493.00000	2,287	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		44.00000	49	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,559.00000	1,367	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		109.00000	128	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		227.00000	195	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		1,778.00000	1,956	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		55.00000	44	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,605.00000	3,806	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		25.00000	23	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,576.00000	5,784	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		14.00000	12	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,564.00000	7,773	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,852.00000	4,642	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	3	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,864.00000	3,655	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		15.00000	16	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,883.00000	2,675	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		34.00000	36	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,920.00000	1,724	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		71.00000	85	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		287.00000	245	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,437.00000	1,606	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		74.00000	60	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,225.00000	3,422	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		28.00000	25	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,178.00000	5,386	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		15.00000	14	32.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,166.00000	7,375	32.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,902.00000	4,692	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		2.00000	3	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,913.00000	3,704	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		14.00000	15	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,932.00000	2,724	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		32.00000	35	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,967.00000	1,770	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		67.00000	81	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		77.00000	63	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,178.00000	3,374	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		28.00000	25	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,128.00000	5,337	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		16.00000	14	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,116.00000	7,325	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,752.00000	4,543	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		3.00000	4	27.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.15	Call			3,765.00000	3,556	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	18	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,785.00000	2,578	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			36.00000	39	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,828.00000	1,633	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			79.00000	94	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			270.00000	231	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,521.00000	1,692	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			69.00000	56	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,319.00000	3,517	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			27.00000	25	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,277.00000	5,486	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			15.00000	13	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,265.00000	7,474	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,653.00000	4,444	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			4.00000	5	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,667.00000	3,458	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			17.00000	19	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,688.00000	2,481	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			38.00000	42	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,737.00000	1,543	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			88.00000	105	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			255.00000	218	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,605.00000	1,779	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			64.00000	52	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,414.00000	3,613	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			26.00000	24	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,377.00000	5,585	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			15.00000	13	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,365.00000	7,574	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,504.00000	4,296	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	7	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,519.00000	3,311	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			20.00000	22	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,542.00000	2,336	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			42.00000	47	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			1,603.00000	1,411	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			103.00000	122	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			234.00000	200	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			1,734.00000	1,912	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			57.00000	46	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			3,557.00000	3,757	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			25.00000	23	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			5,526.00000	5,735	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			14.00000	12	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.40	Put		7,514.00000	7,724	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,307.00000	4,099	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		7.00000	10	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,348.00000	2,143	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		49.00000	54	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		49.00000	40	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		3,749.00000	3,951	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		13.00000	12	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		7,714.00000	7,923	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		0.00000	3,803	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		0.00000	14	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		0.00000	2,821	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		0.00000	33	22.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	1,862	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		0.00000	73	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	145	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		0.00000	2,356	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	35	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		0.00000	4,246	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	20	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		0.00000	6,231	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	10	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		0.00000	8,221	33.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.91670	14.13030		18.31	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	14.15	Call		0.00000	706	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		0.00000	939	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		816.00000	723	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		786.00000	906	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		3,135.00000	2,924	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		54.00000	58	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		948.00000	838	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		618.00000	722	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,987.00000	4,776	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		7.00000	9	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,022.00000	905	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		541.00000	639	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,074.00000	953	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		493.00000	586	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,481.00000	1,319	16.76	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		250.00000	302	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		1,156.00000	1,028	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		426.00000	511	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		615.00000	545	19.93	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,184.00000	1,328	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,100.00000	977	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.50	Put		470.00000	560	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,185.00000	1,054	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		404.00000	488	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,274.00000	1,137	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		344.00000	420	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,244.00000	1,109	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		363.00000	442	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		902.00000	797	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		672.00000	780	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		837.00000	741	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		757.00000	874	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		880.00000	777	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		699.00000	811	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		925.00000	817	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		645.00000	751	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		972.00000	860	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		592.00000	694	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,047.00000	929	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		517.00000	612	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,128.00000	1,002	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		448.00000	536	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,214.00000	1,081	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		384.00000	465	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		997.00000	882	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		566.00000	666	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,642.00000	4,433	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		12.00000	16	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,670.00000	3,459	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		40.00000	42	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,699.00000	2,488	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		69.00000	71	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,787.00000	1,610	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		157.00000	193	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		674.00000	598	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,044.00000	1,181	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		432.00000	385	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		1,802.00000	1,968	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		286.00000	252	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,656.00000	2,836	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		191.00000	169	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,561.00000	3,752	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,545.00000	4,336	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		14.00000	19	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,572.00000	3,362	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		42.00000	45	21.64	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	11.60	Call			2,603.00000	2,391	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			73.00000	74	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,708.00000	1,534	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			178.00000	217	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			644.00000	571	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,113.00000	1,254	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			414.00000	369	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			1,884.00000	2,052	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			274.00000	242	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,744.00000	2,925	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			184.00000	163	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,654.00000	3,846	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,447.00000	4,239	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			17.00000	22	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,475.00000	3,265	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			44.00000	48	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,507.00000	2,295	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			77.00000	78	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,630.00000	1,460	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			200.00000	243	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			398.00000	354	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			1,967.00000	2,138	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			263.00000	232	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			2,833.00000	3,015	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			177.00000	157	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,747.00000	3,940	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,350.00000	4,142	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			20.00000	26	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,377.00000	3,168	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			47.00000	51	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,412.00000	2,199	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			81.00000	82	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,555.00000	1,388	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			224.00000	272	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			587.00000	521	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,257.00000	1,404	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			382.00000	341	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,052.00000	2,224	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			252.00000	223	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			2,922.00000	3,106	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			171.00000	151	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			3,840.00000	4,035	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,205.00000	3,997	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			24.00000	31	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,232.00000	3,022	20.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.95	Put		51.00000	55	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,269.00000	2,060	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		88.00000	93	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,445.00000	1,287	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		264.00000	320	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		549.00000	487	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,368.00000	1,520	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		360.00000	320	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,180.00000	2,354	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		237.00000	210	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,057.00000	3,243	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		162.00000	142	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		3,981.00000	4,176	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,301.00000	4,094	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		21.00000	28	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,329.00000	3,119	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		48.00000	52	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,364.00000	2,151	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		83.00000	84	16.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,517.00000	1,353	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		237.00000	286	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		574.00000	509	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,294.00000	1,443	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		374.00000	334	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,094.00000	2,267	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		247.00000	218	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		2,967.00000	3,152	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		168.00000	149	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		3,887.00000	4,082	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,593.00000	4,384	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		13.00000	18	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,621.00000	3,410	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		41.00000	44	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,651.00000	2,439	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		71.00000	73	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,747.00000	1,571	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		167.00000	205	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		659.00000	584	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,079.00000	1,217	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		423.00000	377	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		1,843.00000	2,010	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		280.00000	247	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		2,700.00000	2,880	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		188.00000	166	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,607.00000	3,799	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.75	Call			4,398.00000	4,191	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			18.00000	24	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,426.00000	3,216	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			46.00000	49	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,459.00000	2,247	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			79.00000	80	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,592.00000	1,424	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			212.00000	257	16.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			601.00000	533	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,221.00000	1,366	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			390.00000	347	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,009.00000	2,181	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			258.00000	227	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			2,877.00000	3,061	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			174.00000	154	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			3,794.00000	3,987	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,496.00000	4,287	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			15.00000	21	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,523.00000	3,313	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			43.00000	46	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,555.00000	2,343	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			75.00000	76	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,669.00000	1,497	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			189.00000	230	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			629.00000	558	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,149.00000	1,291	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			406.00000	362	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			1,926.00000	2,095	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			269.00000	237	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			2,788.00000	2,970	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			181.00000	160	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,700.00000	3,893	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			4,253.00000	4,046	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			23.00000	30	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			3,280.00000	3,071	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			50.00000	54	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,316.00000	2,103	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			86.00000	86	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			561.00000	498	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,331.00000	1,481	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			367.00000	328	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,137.00000	2,311	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			242.00000	214	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,012.00000	3,197	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			165.00000	146	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.90	Put			3,934.00000	4,129	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			997.00000	882	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			566.00000	666	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,839.00000	4,628	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			9.00000	12	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,866.00000	3,654	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			35.00000	38	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,892.00000	2,681	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			62.00000	65	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,952.00000	1,767	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			121.00000	150	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			741.00000	657	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			911.00000	1,040	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			470.00000	418	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,640.00000	1,802	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			312.00000	275	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,482.00000	2,658	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			206.00000	183	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,376.00000	3,566	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			88.00000	73	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,258.00000	5,457	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			38.00000	33	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,208.00000	7,416	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,691.00000	4,482	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			11.00000	15	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,719.00000	3,508	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			39.00000	41	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,748.00000	2,536	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			67.00000	69	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,828.00000	1,648	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			147.00000	182	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			441.00000	393	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			1,761.00000	1,926	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			195.00000	172	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,515.00000	3,706	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			82.00000	68	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,402.00000	5,602	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			36.00000	31	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,356.00000	7,564	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			78.00000	65	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,498.00000	5,698	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			34.00000	30	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,454.00000	7,663	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			77.00000	63	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,546.00000	5,747	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.60	Call		34.00000	30	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		7,504.00000	7,713	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		72.00000	59	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		5,691.00000	5,892	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		32.00000	28	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		7,652.00000	7,861	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		68.00000	56	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		5,788.00000	5,990	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		31.00000	27	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		7,751.00000	7,960	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		67.00000	55	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		5,837.00000	6,038	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		30.00000	27	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		7,800.00000	8,010	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		65.00000	54	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		5,885.00000	6,087	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		30.00000	26	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		7,849.00000	8,059	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		4,108.00000	3,899	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		28.00000	32	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		2,174.00000	1,974	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		93.00000	107	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		1,374.00000	1,225	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		294.00000	358	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		346.00000	306	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,266.00000	2,440	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		156.00000	136	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,076.00000	4,269	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		63.00000	52	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		5,982.00000	6,185	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		29.00000	25	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		7,948.00000	8,158	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		70.00000	58	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		5,740.00000	5,941	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		31.00000	28	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		7,701.00000	7,911	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		75.00000	62	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,595.00000	5,795	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		33.00000	29	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,553.00000	7,762	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,741.00000	4,531	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		10.00000	14	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,768.00000	3,557	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		37.00000	40	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,796.00000	2,584	18.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.40	Put		66.00000	68	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,869.00000	1,687	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		138.00000	171	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		451.00000	401	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,720.00000	1,884	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		199.00000	176	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,468.00000	3,659	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		84.00000	70	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,354.00000	5,553	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		36.00000	32	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,306.00000	7,515	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,888.00000	4,678	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		8.00000	11	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,915.00000	3,703	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		34.00000	37	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,941.00000	2,730	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		61.00000	63	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,994.00000	1,808	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		113.00000	141	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		481.00000	427	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,600.00000	1,761	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		211.00000	186	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,330.00000	3,519	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		90.00000	75	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,210.00000	5,408	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		39.00000	33	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,158.00000	7,367	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,938.00000	4,727	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		7.00000	10	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,964.00000	3,752	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		33.00000	36	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,989.00000	2,779	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		59.00000	62	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		2,036.00000	1,849	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		106.00000	132	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		491.00000	437	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,561.00000	1,720	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		215.00000	190	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,284.00000	3,473	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		92.00000	77	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,162.00000	5,360	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		39.00000	34	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,109.00000	7,317	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,790.00000	4,580	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		9.00000	13	24.10	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 15/03/2010 Currency Future	10.35	Call			3,817.00000	3,606	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			36.00000	39	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			2,844.00000	2,633	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			64.00000	66	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,910.00000	1,727	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			130.00000	160	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			460.00000	409	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			1,680.00000	1,843	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			203.00000	179	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			3,422.00000	3,612	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			86.00000	72	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			5,306.00000	5,505	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			37.00000	32	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			7,257.00000	7,465	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			80.00000	67	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			5,450.00000	5,650	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			35.00000	31	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			7,405.00000	7,614	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			4,061.00000	3,850	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			30.00000	33	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			3,086.00000	2,876	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			56.00000	59	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			2,126.00000	1,932	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			96.00000	115	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			1,339.00000	1,195	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			309.00000	378	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			339.00000	300	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			2,309.00000	2,483	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			153.00000	132	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			4,123.00000	4,315	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			61.00000	51	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,031.00000	6,234	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			28.00000	24	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			7,998.00000	8,207	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			0.00000	3,801	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			0.00000	34	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			0.00000	2,827	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			0.00000	60	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			0.00000	1,890	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			0.00000	123	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			0.00000	1,166	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			0.00000	399	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	293	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			0.00000	2,527	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			0.00000	129	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.15	Put		0.00000	4,362	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		0.00000	50	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		0.00000	6,283	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		0.00000	23	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		0.00000	8,257	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.13350	14.35220		18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		985.00000	890	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		982.00000	1,107	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,004.00000	907	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		952.00000	1,074	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,108.00000	1,001	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		805.00000	917	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,432.00000	1,299	17.48	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		480.00000	566	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,199.00000	1,084	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		696.00000	800	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		333.00000	300	23.74	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,480.00000	3,667	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,247.00000	1,128	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		645.00000	745	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,323.00000	1,199	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		571.00000	665	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,272.00000	1,151	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		620.00000	718	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,350.00000	1,223	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		548.00000	640	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,404.00000	1,273	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		502.00000	590	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,297.00000	1,175	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		595.00000	691	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,175.00000	1,062	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		723.00000	829	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,086.00000	981	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		834.00000	947	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		1,024.00000	925	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		922.00000	1,042	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		1,044.00000	943	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		892.00000	1,010	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,065.00000	962	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		863.00000	978	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,152.00000	1,041	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		750.00000	858	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,223.00000	1,106	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		670.00000	772	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,152.00000	1,041	18.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Put		750.00000	858	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,130.00000	1,021	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		777.00000	887	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,175.00000	1,062	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		723.00000	829	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,272.00000	1,151	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		620.00000	718	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,377.00000	1,248	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		525.00000	615	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,526.00000	1,380	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		424.00000	497	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,461.00000	1,326	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		459.00000	542	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		895.00000	809	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,143.00000	1,276	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,189.00000	2,005	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		187.00000	222	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,804.00000	1,635	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		302.00000	352	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		681.00000	616	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,678.00000	1,833	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		488.00000	439	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,486.00000	2,656	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		349.00000	315	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,347.00000	3,531	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		257.00000	231	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,255.00000	4,447	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,231.00000	2,044	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		179.00000	211	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,841.00000	1,670	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		289.00000	337	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,493.00000	1,353	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		441.00000	519	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		693.00000	627	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,640.00000	1,794	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		496.00000	447	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,444.00000	2,614	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		354.00000	320	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,302.00000	3,486	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		261.00000	235	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,209.00000	4,401	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,756.00000	5,538	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		4.00000	5	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,290.00000	4,081	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		37.00000	48	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.60	Call			2,848.00000	2,646	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			96.00000	113	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,627.00000	1,466	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			375.00000	433	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			528.00000	480	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,276.00000	2,447	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			322.00000	291	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,570.00000	3,757	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			204.00000	183	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			4,951.00000	5,149	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			131.00000	115	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,379.00000	6,582	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			6,204.00000	5,986	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			1.00000	2	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,722.00000	4,510	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			20.00000	26	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,272.00000	3,059	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			70.00000	75	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,953.00000	1,778	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			251.00000	295	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			613.00000	556	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			1,911.00000	2,073	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			372.00000	336	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,170.00000	3,352	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			234.00000	210	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,532.00000	4,726	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			151.00000	135	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			5,948.00000	6,151	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,453.00000	6,235	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			1.00000	1	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,966.00000	4,752	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			14.00000	19	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,516.00000	3,300	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			63.00000	66	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,149.00000	1,966	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			196.00000	233	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			669.00000	606	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,716.00000	1,872	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			404.00000	364	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			2,952.00000	3,131	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			253.00000	227	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,301.00000	4,494	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			161.00000	145	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,709.00000	5,912	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,868.00000	4,655	21.85	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	9.50	Put			16.00000	21	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,906.00000	3,690	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			54.00000	56	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,940.00000	2,737	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			87.00000	103	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,069.00000	1,890	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			217.00000	256	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			930.00000	841	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,078.00000	1,207	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			646.00000	585	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			1,794.00000	1,952	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			463.00000	417	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,611.00000	2,784	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			4,004.00000	3,787	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			52.00000	54	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			3,032.00000	2,828	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			79.00000	94	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			966.00000	873	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,014.00000	1,140	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			480.00000	432	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,527.00000	2,698	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			343.00000	310	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,391.00000	3,576	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			5,015.00000	4,801	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			13.00000	17	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			4,053.00000	3,836	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			51.00000	53	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			3,078.00000	2,874	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			76.00000	90	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			327.00000	295	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,525.00000	3,712	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			846.00000	765	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,244.00000	1,382	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			593.00000	538	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			1,991.00000	2,154	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			425.00000	383	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			2,823.00000	2,999	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			308.00000	278	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,705.00000	3,894	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			772.00000	698	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,419.00000	1,565	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			546.00000	496	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,194.00000	2,362	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			391.00000	352	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,039.00000	3,219	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	18.00	Call		285.00000	258	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		3,933.00000	4,124	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,626.00000	4,414	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		23.00000	30	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,662.00000	3,446	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		60.00000	62	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,713.00000	2,512	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		110.00000	128	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,878.00000	1,706	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		276.00000	322	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		705.00000	638	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,603.00000	1,755	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		504.00000	455	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,401.00000	2,572	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		360.00000	325	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,258.00000	3,441	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		265.00000	238	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,163.00000	4,355	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,481.00000	4,271	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		29.00000	37	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,579.00000	2,379	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		126.00000	145	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,768.00000	1,600	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		316.00000	367	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,433.00000	4,223	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		31.00000	39	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,467.00000	3,251	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		65.00000	67	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,534.00000	2,335	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		132.00000	152	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,732.00000	1,566	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		330.00000	383	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		657.00000	595	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,755.00000	1,912	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		471.00000	424	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,569.00000	2,741	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		338.00000	305	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,436.00000	3,621	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		249.00000	224	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,347.00000	4,540	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,337.00000	4,128	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		35.00000	45	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,369.00000	3,154	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		67.00000	70	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,447.00000	2,248	16.99	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 14/06/2010 Currency Future	12.05	Put		144.00000	165	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,662.00000	1,499	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		359.00000	416	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		635.00000	575	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		1,832.00000	1,992	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		455.00000	410	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,653.00000	2,826	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		241.00000	217	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,439.00000	4,633	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,242.00000	4,032	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		40.00000	49	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,360.00000	2,164	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		157.00000	181	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,593.00000	1,437	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		391.00000	454	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		440.00000	396	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,738.00000	2,913	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		317.00000	286	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,615.00000	3,803	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,529.00000	4,318	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		27.00000	35	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,564.00000	3,348	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		62.00000	65	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,623.00000	2,423	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		121.00000	139	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,674.00000	4,462	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		22.00000	28	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,711.00000	3,494	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		59.00000	61	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,758.00000	2,556	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		105.00000	123	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,915.00000	1,742	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		263.00000	308	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		718.00000	650	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,566.00000	1,716	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		512.00000	463	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,359.00000	2,530	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		366.00000	330	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,214.00000	3,397	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		269.00000	242	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,117.00000	4,309	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,711.00000	3,494	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		59.00000	61	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,758.00000	2,556	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		105.00000	123	17.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call		1,915.00000	1,742	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		263.00000	308	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		718.00000	650	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,566.00000	1,716	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,385.00000	4,176	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		33.00000	42	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,418.00000	3,202	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		66.00000	69	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,490.00000	2,292	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		138.00000	158	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,697.00000	1,532	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		344.00000	399	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		245.00000	220	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,393.00000	4,587	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,321.00000	3,105	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		69.00000	72	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,403.00000	2,205	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		151.00000	172	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		624.00000	566	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		1,872.00000	2,032	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		448.00000	403	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,695.00000	2,870	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		238.00000	213	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,485.00000	4,680	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,820.00000	4,607	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		17.00000	23	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,857.00000	3,641	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		55.00000	57	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,894.00000	2,691	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		92.00000	108	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		2,030.00000	1,852	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		228.00000	269	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		758.00000	686	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,455.00000	1,602	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		537.00000	488	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,235.00000	2,404	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		385.00000	347	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,082.00000	3,263	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		281.00000	254	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		3,979.00000	4,171	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		178.00000	160	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,376.00000	5,577	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		96.00000	83	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,294.00000	7,500	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,760.00000	3,543	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.65	Put		57.00000	60	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,803.00000	2,601	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		101.00000	118	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		173.00000	156	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,471.00000	5,672	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		93.00000	81	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,391.00000	7,597	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		168.00000	151	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,566.00000	5,768	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		90.00000	78	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,488.00000	7,694	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,577.00000	4,366	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		25.00000	32	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,613.00000	3,397	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		61.00000	63	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,668.00000	2,467	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		116.00000	134	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		583.00000	529	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,031.00000	2,196	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		303.00000	274	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		3,751.00000	3,940	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		166.00000	149	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,614.00000	5,816	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		88.00000	77	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,536.00000	7,743	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,467.00000	3,251	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		65.00000	67	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,534.00000	2,335	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		132.00000	152	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,732.00000	1,566	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		330.00000	383	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		555.00000	504	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,153.00000	2,320	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		289.00000	262	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		3,887.00000	4,078	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		159.00000	143	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		5,757.00000	5,960	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		84.00000	73	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		7,682.00000	7,889	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		555.00000	504	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,153.00000	2,320	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		157.00000	141	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		5,805.00000	6,008	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		83.00000	72	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		7,731.00000	7,938	27.40	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 14/06/2010 Currency Future	16.15	Call			520.00000	472	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,318.00000	2,488	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			273.00000	246	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,071.00000	4,263	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			79.00000	68	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			7,877.00000	8,084	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			4,195.00000	3,983	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			42.00000	50	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			3,224.00000	3,012	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			71.00000	79	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,317.00000	2,124	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			164.00000	191	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,559.00000	1,408	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			407.00000	475	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			148.00000	132	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			5,996.00000	6,199	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			78.00000	67	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			7,926.00000	8,133	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			4,100.00000	3,885	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			48.00000	52	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			3,126.00000	2,920	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			74.00000	86	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			145.00000	128	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,092.00000	6,294	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			75.00000	64	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,023.00000	8,230	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			4,147.00000	3,934	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			45.00000	51	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			3,175.00000	2,966	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			73.00000	82	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			2,274.00000	2,084	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			171.00000	201	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			146.00000	130	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,044.00000	6,247	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			77.00000	65	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			7,974.00000	8,182	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			277.00000	250	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,025.00000	4,217	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			153.00000	137	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			5,900.00000	6,104	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			80.00000	69	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			7,828.00000	8,036	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			564.00000	512	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,112.00000	2,278	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			294.00000	266	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.90	Put		3,842.00000	4,032	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		86.00000	74	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,633.00000	7,841	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,917.00000	4,703	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		15.00000	20	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,955.00000	3,739	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		53.00000	55	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,986.00000	2,782	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		83.00000	99	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		2,109.00000	1,928	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		207.00000	244	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		184.00000	165	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,281.00000	5,481	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		99.00000	86	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,197.00000	7,403	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		186.00000	167	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,234.00000	5,434	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		101.00000	88	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,148.00000	7,354	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,771.00000	4,558	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		19.00000	25	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,809.00000	3,592	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		56.00000	58	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,992.00000	1,815	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		239.00000	282	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		176.00000	158	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,423.00000	5,624	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		94.00000	82	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,342.00000	7,548	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		603.00000	547	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		1,951.00000	2,113	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		312.00000	282	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,660.00000	3,849	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		171.00000	153	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,519.00000	5,720	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		91.00000	79	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,439.00000	7,646	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		573.00000	520	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,071.00000	2,237	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		298.00000	270	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		3,796.00000	3,986	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		164.00000	147	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,661.00000	5,864	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		87.00000	75	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,585.00000	7,792	27.33	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 14/06/2010 Currency Future	20.35	Call			0.00000	126	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			0.00000	6,342	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			0.00000	62	27.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			0.00000	8,279	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.45620		11.67270		18.83	13,380,841.60	1,168	21,043.00
€ / R On 14/09/2009 Currency Future	11.65	Call			291.00000	207	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			268.00000	401	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			346.00000	241	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			224.00000	335	19.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			440.00000	307	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			167.00000	251	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			545.00000	395	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			122.00000	189	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			582.00000	427	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			110.00000	171	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			700.00000	531	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			78.00000	125	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			621.00000	461	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			98.00000	154	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			621.00000	461	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			98.00000	154	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			742.00000	568	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			69.00000	112	19.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			660.00000	495	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			87.00000	139	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			440.00000	307	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			167.00000	251	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			291.00000	207	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			268.00000	401	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			270.00000	192	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			297.00000	436	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			318.00000	224	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			245.00000	367	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			376.00000	260	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			203.00000	304	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			509.00000	365	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			136.00000	208	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			81.00000	58	23.70	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			908.00000	1,102	23.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			474.00000	335	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			151.00000	229	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			407.00000	281	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			185.00000	275	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			407.00000	281	18.83	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	11.45	Put		185.00000	275	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		474.00000	335	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		151.00000	229	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		232.00000	164	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		359.00000	508	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		215.00000	152	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		392.00000	546	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		250.00000	178	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		327.00000	471	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		199.00000	141	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		427.00000	585	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		171.00000	121	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		499.00000	665	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		185.00000	131	21.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		462.00000	624	21.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		159.00000	112	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		536.00000	706	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		147.00000	104	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		574.00000	748	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		94.00000	67	23.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		821.00000	1,011	23.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		109.00000	77	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		736.00000	921	22.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		117.00000	83	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		695.00000	877	22.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		87.00000	62	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		865.00000	1,056	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		70.00000	50	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		998.00000	1,194	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		65.00000	47	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,043.00000	1,241	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		53.00000	38	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,180.00000	1,382	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		41.00000	30	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,368.00000	1,573	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		31.00000	23	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,559.00000	1,767	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		33.00000	25	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,511.00000	1,718	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		33.00000	25	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,511.00000	1,718	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		22.00000	16	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,849.00000	2,060	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		21.00000	15	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,898.00000	2,109	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.45	Call			23.00000	17	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,800.00000	2,011	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			25.00000	18	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,752.00000	1,962	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			26.00000	19	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,703.00000	1,913	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			26.00000	19	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,703.00000	1,913	27.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			29.00000	22	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,607.00000	1,816	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			17.00000	13	29.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,045.00000	2,256	29.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			14.00000	11	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,192.00000	2,404	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			14.00000	10	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,241.00000	2,454	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			19.00000	14	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,947.00000	2,158	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			28.00000	21	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,655.00000	1,864	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			28.00000	21	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,655.00000	1,864	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			25.00000	18	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,752.00000	1,962	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			38.00000	28	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,415.00000	1,622	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			16.00000	12	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,094.00000	2,306	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			18.00000	14	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,996.00000	2,207	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			14.00000	10	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,241.00000	2,454	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			13.00000	9	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,290.00000	2,503	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			12.00000	9	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,339.00000	2,553	30.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			11.00000	8	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,438.00000	2,652	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			15.00000	11	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,143.00000	2,355	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			36.00000	26	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,463.00000	1,670	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			10.00000	7	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,537.00000	2,751	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			5.00000	4	33.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Put		3,182.00000	3,398	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		15.00000	11	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,143.00000	2,355	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		11.00000	8	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,438.00000	2,652	30.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		9.00000	6	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,636.00000	2,850	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		8.00000	6	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,735.00000	2,950	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		7.00000	5	32.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,834.00000	3,049	32.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		6.00000	5	32.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,933.00000	3,149	32.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		19.00000	14	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,947.00000	2,158	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		9.00000	6	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,636.00000	2,850	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		8.00000	6	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,735.00000	2,950	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		61.00000	44	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,088.00000	1,288	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		53.00000	38	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,180.00000	1,382	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		46.00000	34	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,274.00000	1,477	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		21.00000	15	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,898.00000	2,109	28.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		11.00000	8	30.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,389.00000	2,602	30.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		10.00000	8	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,487.00000	2,701	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		9.00000	7	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,586.00000	2,801	31.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		36.00000	26	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,463.00000	1,670	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		46.00000	34	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,274.00000	1,477	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		50.00000	36	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,227.00000	1,430	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		43.00000	32	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,321.00000	1,525	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		14.00000	11	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,192.00000	2,404	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		38.00000	28	26.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,415.00000	1,622	26.26	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	13.65	Call		18.00000	14	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,996.00000	2,207	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		57.00000	41	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,134.00000	1,335	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		70.00000	50	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		998.00000	1,194	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		101.00000	72	23.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		778.00000	966	23.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		75.00000	54	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		953.00000	1,148	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		136.00000	97	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		614.00000	790	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		101.00000	72	23.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		778.00000	966	23.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		50.00000	36	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,227.00000	1,430	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		147.00000	104	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		574.00000	748	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		127.00000	90	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		654.00000	833	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		136.00000	97	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		614.00000	790	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		65.00000	47	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,043.00000	1,241	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,273.00000	5,056	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,773.00000	3,556	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,276.00000	2,061	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		3.00000	5	28.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		826.00000	645	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		54.00000	89	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		3.00000	2	35.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,730.00000	3,946	35.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,228.00000	5,445	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	46.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,727.00000	6,944	46.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,573.00000	5,356	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,073.00000	3,856	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,574.00000	2,359	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	3	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,098.00000	898	20.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Put			25.00000	42	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			4.00000	3	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,431.00000	3,647	34.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,929.00000	5,145	39.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	1	45.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,428.00000	6,644	45.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,723.00000	5,506	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,223.00000	4,006	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,724.00000	2,508	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	2	30.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,242.00000	1,034	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			20.00000	27	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	3	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,282.00000	3,497	33.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	39.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,779.00000	4,995	39.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	1	44.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,278.00000	6,494	44.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			199.00000	141	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			427.00000	585	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			318.00000	224	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			245.00000	367	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			215.00000	152	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			392.00000	546	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			784.00000	606	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			61.00000	100	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			959.00000	768	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			36.00000	62	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			870.00000	685	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			47.00000	79	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			1,004.00000	810	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			32.00000	54	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			914.00000	726	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			42.00000	70	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,673.00000	4,456	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,673.00000	3,456	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,674.00000	2,458	30.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	2	30.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,682.00000	1,469	23.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			9.00000	13	23.83	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	15.00	Call			4.00000	3	33.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,331.00000	3,547	33.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	41.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,328.00000	5,545	41.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	49.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,327.00000	7,544	49.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,523.00000	4,306	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,523.00000	3,306	32.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	32.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,525.00000	2,309	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	3	29.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,535.00000	1,323	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			12.00000	16	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	3	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,481.00000	3,697	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	41.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,478.00000	5,695	41.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	49.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,477.00000	7,694	49.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,423.00000	4,206	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,423.00000	3,206	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,425.00000	2,210	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			2.00000	3	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,437.00000	1,226	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			14.00000	19	22.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			3.00000	3	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,581.00000	3,796	34.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,578.00000	5,795	42.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	49.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,577.00000	7,794	49.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,373.00000	4,156	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,373.00000	3,157	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,375.00000	2,160	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	4	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,388.00000	1,177	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			15.00000	21	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			3.00000	3	35.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,631.00000	3,846	35.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	42.51	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	17.30	Put		5,628.00000	5,845	42.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	50.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,627.00000	7,844	50.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		4,173.00000	3,956	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		3,173.00000	2,957	32.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	1	32.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		2,177.00000	1,962	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		4.00000	6	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		1,194.00000	988	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		21.00000	32	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		3.00000	2	35.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		3,830.00000	4,046	35.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	43.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		5,828.00000	6,044	43.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		7,827.00000	8,044	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		4,123.00000	3,906	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		3,123.00000	2,907	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	1	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		2,127.00000	1,912	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		4.00000	6	27.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		1,146.00000	943	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		23.00000	36	20.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		3.00000	2	36.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		3,880.00000	4,096	36.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	43.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		5,878.00000	6,094	43.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		7,877.00000	8,094	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		3,073.00000	2,857	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		1.00000	1	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		2,078.00000	1,863	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		5.00000	7	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		3.00000	2	36.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		3,930.00000	4,146	36.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		5,928.00000	6,144	43.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		7,927.00000	8,144	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,973.00000	3,756	32.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	32.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,973.00000	2,757	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		1.00000	1	31.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.70	Call			1,979.00000	1,764	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	8	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,030.00000	4,246	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	44.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,028.00000	6,244	44.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,027.00000	8,244	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			4,023.00000	3,806	32.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	32.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			3,023.00000	2,807	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			1.00000	1	31.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			2,028.00000	1,813	26.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			5.00000	7	26.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			1,050.00000	854	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			28.00000	48	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	36.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			3,980.00000	4,196	36.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	43.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			5,978.00000	6,194	43.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			7,977.00000	8,194	50.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			4,273.00000	4,056	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			3,273.00000	3,057	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			1,291.00000	1,081	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			18.00000	25	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	42.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			5,728.00000	5,944	42.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	50.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			7,727.00000	7,944	50.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,473.00000	4,256	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,473.00000	3,256	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,475.00000	2,259	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	3	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,486.00000	1,274	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			13.00000	18	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			4.00000	3	34.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,531.00000	3,747	34.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	42.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,528.00000	5,745	42.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	49.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.20	Put		7,527.00000	7,744	49.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,623.00000	4,406	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,623.00000	3,406	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	32.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,624.00000	2,408	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		2.00000	2	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,633.00000	1,420	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		10.00000	14	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		4.00000	3	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,381.00000	3,597	34.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,378.00000	5,595	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	49.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,377.00000	7,594	49.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.65860	11.87940		19.14	19,691,375.40	1,689	12,903.00
€ / R On 14/12/2009 Currency Future	11.90	Call		524.00000	442	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		544.00000	684	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		590.00000	495	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		460.00000	586	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		663.00000	555	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		384.00000	496	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		773.00000	651	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		293.00000	392	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		420.00000	355	20.73	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		740.00000	896	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		80.00000	63	25.81	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,800.00000	3,005	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		864.00000	732	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		234.00000	323	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		744.00000	626	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		315.00000	417	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		802.00000	677	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		273.00000	368	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		896.00000	760	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		217.00000	301	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		567.00000	476	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		488.00000	618	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		545.00000	459	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		515.00000	650	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		613.00000	513	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		434.00000	555	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		716.00000	601	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		337.00000	443	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		833.00000	704	18.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.30	Put		253.00000	345	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		689.00000	578	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		360.00000	469	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		638.00000	533	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		408.00000	524	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		486.00000	411	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		607.00000	752	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		468.00000	396	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		639.00000	787	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		452.00000	381	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		672.00000	823	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		504.00000	426	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		575.00000	717	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		435.00000	368	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		706.00000	859	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		405.00000	342	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		775.00000	933	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		326.00000	276	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		997.00000	1,168	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		350.00000	296	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		921.00000	1,088	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		363.00000	307	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		884.00000	1,048	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		304.00000	258	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,075.00000	1,249	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		294.00000	249	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,114.00000	1,291	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		284.00000	241	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,154.00000	1,332	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		274.00000	233	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,195.00000	1,374	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		240.00000	204	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,360.00000	1,545	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		211.00000	179	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,531.00000	1,721	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		186.00000	159	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,706.00000	1,900	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		198.00000	169	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,618.00000	1,810	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		192.00000	164	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,662.00000	1,855	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		192.00000	164	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,662.00000	1,855	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		160.00000	137	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,930.00000	2,128	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 14/12/2009 Currency Future	13.70	Call			155.00000	132	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,976.00000	2,173	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			165.00000	141	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,885.00000	2,082	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			170.00000	145	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,840.00000	2,037	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			175.00000	149	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,795.00000	1,991	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			170.00000	145	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,840.00000	2,037	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			180.00000	154	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,751.00000	1,945	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			142.00000	116	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,113.00000	2,308	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			204.00000	174	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,575.00000	1,765	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			66.00000	52	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,036.00000	3,243	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			151.00000	126	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,021.00000	2,218	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			133.00000	107	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,204.00000	2,399	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			123.00000	99	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,294.00000	2,490	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			114.00000	91	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,384.00000	2,583	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			105.00000	84	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,476.00000	2,675	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			198.00000	169	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,618.00000	1,810	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			186.00000	159	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,706.00000	1,900	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			147.00000	121	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,067.00000	2,263	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			139.00000	112	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,159.00000	2,353	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			128.00000	103	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,249.00000	2,444	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			232.00000	197	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,403.00000	1,589	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			217.00000	185	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,488.00000	1,677	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			160.00000	137	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,930.00000	2,128	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			217.00000	185	23.46	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	13.15	Put		1,488.00000	1,677	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		142.00000	116	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,113.00000	2,308	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		225.00000	191	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,445.00000	1,633	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		147.00000	121	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,067.00000	2,263	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		139.00000	112	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,159.00000	2,353	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		118.00000	95	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,339.00000	2,536	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		123.00000	99	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,294.00000	2,490	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		248.00000	211	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,318.00000	1,502	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		256.00000	218	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,277.00000	1,459	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		225.00000	191	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,445.00000	1,633	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		165.00000	141	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,885.00000	2,082	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		256.00000	218	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,277.00000	1,459	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		265.00000	225	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,236.00000	1,417	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		232.00000	197	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,403.00000	1,589	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		338.00000	286	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		959.00000	1,128	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		315.00000	267	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,036.00000	1,208	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		376.00000	318	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		847.00000	1,010	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		304.00000	258	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,075.00000	1,249	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		390.00000	330	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		811.00000	971	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		363.00000	307	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		884.00000	1,048	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		315.00000	267	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,036.00000	1,208	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,323.00000	1,130	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		94.00000	121	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		929.00000	789	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		199.00000	281	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.65	Call			77.00000	61	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,847.00000	3,052	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,503.00000	1,304	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			74.00000	95	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,069.00000	916	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			140.00000	207	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			71.00000	56	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,942.00000	3,147	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,357.00000	2,141	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			27.00000	33	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			997.00000	851	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			168.00000	242	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			38.00000	29	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,709.00000	3,921	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			17.00000	15	29.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,188.00000	5,406	29.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			9.00000	8	32.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,680.00000	6,900	32.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,650.00000	2,434	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	25	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,236.00000	1,055	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			106.00000	147	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			48.00000	37	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,419.00000	3,629	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			19.00000	17	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,890.00000	5,108	29.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			11.00000	9	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,381.00000	6,601	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			420.00000	355	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			740.00000	896	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,798.00000	2,581	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			19.00000	22	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,368.00000	1,173	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			88.00000	114	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			54.00000	42	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,275.00000	3,484	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			21.00000	18	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,741.00000	4,959	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			11.00000	10	32.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,232.00000	6,451	32.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,084.00000	3,864	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			4.00000	6	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,093.00000	2,876	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			14.00000	17	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,113.00000	1,902	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.80	Put		34.00000	43	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,192.00000	1,019	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		113.00000	160	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		68.00000	54	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		2,989.00000	3,195	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		32.00000	25	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		3,952.00000	4,167	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,183.00000	3,964	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		3.00000	5	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,192.00000	2,974	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		13.00000	16	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,210.00000	1,996	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		31.00000	38	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,279.00000	1,092	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		100.00000	134	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		74.00000	58	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,894.00000	3,100	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		34.00000	27	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,855.00000	4,068	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,232.00000	4,013	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		3.00000	5	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,241.00000	3,023	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		12.00000	15	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,259.00000	2,044	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		30.00000	36	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		35.00000	27	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,806.00000	4,019	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,985.00000	3,765	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		5.00000	6	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,995.00000	2,777	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		16.00000	18	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		2,016.00000	1,807	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		37.00000	49	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,107.00000	949	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		127.00000	191	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		63.00000	50	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,084.00000	3,291	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		29.00000	24	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,050.00000	4,265	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,885.00000	3,666	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		6.00000	7	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,896.00000	2,679	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		17.00000	20	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,921.00000	1,714	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		42.00000	55	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.00	Call			1,033.00000	883	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			154.00000	224	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			58.00000	46	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,179.00000	3,387	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			28.00000	23	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,148.00000	4,364	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,786.00000	3,567	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			7.00000	8	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,827.00000	1,621	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			48.00000	62	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			963.00000	820	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			183.00000	261	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			26.00000	22	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,247.00000	4,463	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,836.00000	3,616	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			6.00000	8	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,847.00000	2,630	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			18.00000	21	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,874.00000	1,667	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			45.00000	59	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			56.00000	44	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,227.00000	3,435	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			27.00000	22	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,198.00000	4,414	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			4,034.00000	3,815	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			5.00000	6	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			3,044.00000	2,826	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			15.00000	18	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			2,065.00000	1,854	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			35.00000	46	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,149.00000	984	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			120.00000	175	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			30.00000	25	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,001.00000	4,216	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			4,133.00000	3,914	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			4.00000	5	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			3,143.00000	2,925	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			13.00000	16	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			2,162.00000	1,949	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			32.00000	40	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			33.00000	26	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			3,903.00000	4,117	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,282.00000	4,063	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			3.00000	4	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,291.00000	3,073	25.95	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	8.60	Put		11.00000	14	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,308.00000	2,093	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		28.00000	34	21.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		37.00000	28	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,757.00000	3,970	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,282.00000	4,063	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,381.00000	4,162	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	3	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,390.00000	3,171	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		10.00000	13	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,405.00000	2,190	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		26.00000	31	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,458.00000	1,260	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		78.00000	101	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		86.00000	69	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,707.00000	2,910	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		40.00000	31	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,660.00000	3,872	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,581.00000	4,361	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	2	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,588.00000	3,369	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		8.00000	10	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,601.00000	2,385	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		22.00000	26	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,641.00000	1,438	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		61.00000	80	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		101.00000	81	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,522.00000	2,722	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		46.00000	36	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,467.00000	3,677	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,680.00000	4,460	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	2	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,687.00000	3,468	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		7.00000	9	27.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,700.00000	2,483	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		20.00000	24	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,733.00000	1,529	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		54.00000	70	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		109.00000	88	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,430.00000	2,629	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		50.00000	39	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,371.00000	3,580	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		16.00000	14	30.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,337.00000	5,555	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	7	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,328.00000	7,548	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			15.00000	14	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,436.00000	5,655	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			7.00000	6	34.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,428.00000	7,648	34.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,481.00000	4,261	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	3	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,489.00000	3,270	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			9.00000	11	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,503.00000	2,287	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			24.00000	28	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,549.00000	1,348	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			69.00000	90	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			43.00000	33	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,563.00000	3,775	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			15.00000	13	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,535.00000	5,754	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			7.00000	6	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,527.00000	7,747	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			14.00000	13	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,635.00000	5,854	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			7.00000	6	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,627.00000	7,847	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			13.00000	12	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			5,784.00000	6,003	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			6.00000	6	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			7,777.00000	7,997	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			13.00000	12	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			5,884.00000	6,103	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			6.00000	5	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			7,877.00000	8,097	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			12.00000	11	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,033.00000	6,252	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			6.00000	5	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,026.00000	8,246	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			13.00000	11	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			5,983.00000	6,202	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			6.00000	5	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			7,976.00000	8,196	34.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			14.00000	12	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			5,734.00000	5,954	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	6	34.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			7,727.00000	7,947	34.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,630.00000	4,410	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	2	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,637.00000	3,418	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		8.00000	10	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,687.00000	1,483	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		58.00000	75	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		16.00000	14	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,386.00000	5,605	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		7.00000	6	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,378.00000	7,598	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,531.00000	4,311	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		1.00000	2	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,538.00000	3,319	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		9.00000	11	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,552.00000	2,336	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		23.00000	27	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,595.00000	1,393	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		65.00000	85	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		45.00000	35	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,515.00000	3,726	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		15.00000	13	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,486.00000	5,705	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		7.00000	6	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,478.00000	7,698	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,431.00000	4,212	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	3	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,439.00000	3,221	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		10.00000	12	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,454.00000	2,238	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		25.00000	30	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		41.00000	32	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,612.00000	3,823	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		15.00000	13	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,585.00000	5,804	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		7.00000	6	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,577.00000	7,797	34.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.85480	12.07930		19.27	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	12.10	Call		706.00000	619	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		727.00000	865	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		768.00000	672	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		639.00000	767	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		835.00000	730	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		556.00000	675	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		934.00000	818	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		455.00000	564	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		1,015.00000	891	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.45	Put		386.00000	486	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		543.00000	477	21.00	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,063.00000	1,222	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,300.00000	1,146	17.78	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		220.00000	292	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		961.00000	842	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		431.00000	537	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		1,044.00000	917	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		364.00000	462	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		726.00000	636	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		697.00000	831	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		747.00000	654	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		667.00000	799	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		812.00000	709	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		583.00000	704	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		883.00000	773	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		504.00000	618	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		883.00000	773	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		504.00000	618	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		988.00000	866	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		408.00000	512	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		1,073.00000	943	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		343.00000	438	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		790.00000	690	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		610.00000	735	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		859.00000	751	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		530.00000	646	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		687.00000	603	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		758.00000	898	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		669.00000	587	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		790.00000	932	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		651.00000	572	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		822.00000	967	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,848.00000	3,626	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		19.00000	21	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,865.00000	2,643	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	39	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,903.00000	1,710	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		73.00000	105	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,133.00000	998	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		304.00000	393	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		394.00000	347	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,564.00000	1,742	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		253.00000	221	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,424.00000	2,617	24.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.25	Call			166.00000	146	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,337.00000	3,541	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			114.00000	98	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,285.00000	4,494	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,897.00000	3,675	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			18.00000	20	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,914.00000	2,692	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			35.00000	38	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,947.00000	1,752	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			67.00000	97	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,164.00000	1,026	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			285.00000	371	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			403.00000	355	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,524.00000	1,700	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			259.00000	226	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,379.00000	2,572	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			170.00000	149	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,290.00000	3,494	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			117.00000	101	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,238.00000	4,446	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,996.00000	3,773	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			17.00000	19	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			3,013.00000	2,790	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			33.00000	36	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			2,036.00000	1,838	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			56.00000	83	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,229.00000	1,085	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			249.00000	330	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			423.00000	372	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,444.00000	1,617	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			271.00000	237	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,291.00000	2,482	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			176.00000	155	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,197.00000	3,400	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			122.00000	105	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,143.00000	4,350	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			4,045.00000	3,823	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			15.00000	18	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			3,061.00000	2,840	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			32.00000	35	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,084.00000	1,881	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			55.00000	76	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,264.00000	1,115	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			235.00000	310	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			433.00000	381	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.05	Put		1,404.00000	1,576	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		276.00000	242	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,247.00000	2,438	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		180.00000	158	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,151.00000	3,353	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		124.00000	108	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,095.00000	4,303	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,947.00000	3,724	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		17.00000	19	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,963.00000	2,741	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		34.00000	37	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,991.00000	1,795	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		62.00000	90	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,196.00000	1,055	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		267.00000	350	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		413.00000	363	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,483.00000	1,659	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		265.00000	232	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,335.00000	2,527	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		173.00000	152	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,244.00000	3,447	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		120.00000	103	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,190.00000	4,398	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,191.00000	3,971	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		12.00000	16	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,208.00000	2,987	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	32	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,230.00000	2,014	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		51.00000	59	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,373.00000	1,211	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		194.00000	256	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		466.00000	410	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,287.00000	1,455	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		294.00000	260	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,115.00000	2,305	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		191.00000	168	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,012.00000	3,213	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		131.00000	115	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		3,952.00000	4,160	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,289.00000	4,069	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		10.00000	14	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,306.00000	3,085	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	30	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,327.00000	2,107	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		48.00000	52	17.42	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 15/03/2010 Currency Future	10.80	Call			1,449.00000	1,280	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			170.00000	225	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			490.00000	431	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,211.00000	1,376	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			307.00000	272	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,028.00000	2,217	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			199.00000	175	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			2,920.00000	3,120	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			136.00000	120	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			3,856.00000	4,065	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,240.00000	4,020	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	16	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,257.00000	3,036	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			28.00000	31	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,278.00000	2,059	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			49.00000	54	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,411.00000	1,244	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			182.00000	239	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			478.00000	420	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,249.00000	1,415	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			301.00000	266	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,071.00000	2,261	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			195.00000	171	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			2,966.00000	3,167	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			133.00000	118	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			3,904.00000	4,113	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			4,093.00000	3,872	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			14.00000	17	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			3,110.00000	2,889	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			31.00000	34	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,133.00000	1,925	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			53.00000	70	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			444.00000	391	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,365.00000	1,536	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			282.00000	248	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,203.00000	2,393	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			184.00000	161	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,104.00000	3,307	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			126.00000	110	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,047.00000	4,255	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			4,142.00000	3,922	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			13.00000	17	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,159.00000	2,938	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			30.00000	33	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,181.00000	1,969	17.21	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	9.95	Put		52.00000	64	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,336.00000	1,178	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		207.00000	273	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		455.00000	400	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,326.00000	1,495	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		288.00000	254	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,159.00000	2,349	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		187.00000	165	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,058.00000	3,260	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		129.00000	112	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		3,999.00000	4,208	27.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,338.00000	4,118	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		9.00000	13	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,356.00000	3,134	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	29	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,376.00000	2,156	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		47.00000	51	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,488.00000	1,316	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		159.00000	211	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		503.00000	442	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,173.00000	1,337	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		314.00000	277	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		1,984.00000	2,173	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		204.00000	179	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		2,874.00000	3,074	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		138.00000	122	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,809.00000	4,017	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,387.00000	4,167	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		8.00000	12	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,405.00000	3,183	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	28	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,425.00000	2,204	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		45.00000	50	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,527.00000	1,353	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		148.00000	198	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		516.00000	453	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,136.00000	1,298	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		321.00000	283	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		1,941.00000	2,129	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		208.00000	182	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		2,829.00000	3,028	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		140.00000	124	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,761.00000	3,969	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,585.00000	4,363	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		5.00000	8	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.50	Call		3,601.00000	3,379	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	25	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,620.00000	2,399	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		41.00000	44	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,689.00000	1,506	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		110.00000	152	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		571.00000	502	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		992.00000	1,147	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		351.00000	309	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,771.00000	1,955	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		226.00000	198	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,647.00000	2,844	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		151.00000	133	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,572.00000	3,778	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,733.00000	4,511	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		4.00000	6	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,749.00000	3,527	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		20.00000	22	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,767.00000	2,546	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		38.00000	41	19.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,816.00000	1,627	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		87.00000	122	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		618.00000	542	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		889.00000	1,038	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		376.00000	331	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,646.00000	1,826	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		242.00000	212	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,513.00000	2,707	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		160.00000	141	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,431.00000	3,636	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		73.00000	62	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,343.00000	5,558	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		25.00000	20	29.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,296.00000	7,516	29.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		69.00000	59	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,489.00000	5,704	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		23.00000	19	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,443.00000	7,664	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,486.00000	4,265	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		7.00000	10	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,503.00000	3,281	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		24.00000	26	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,522.00000	2,302	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		43.00000	47	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,607.00000	1,429	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.60	Put		128.00000	174	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		335.00000	296	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,856.00000	2,041	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		146.00000	128	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,666.00000	3,874	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		66.00000	57	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,587.00000	5,802	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		21.00000	17	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,542.00000	7,763	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		64.00000	54	29.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,684.00000	5,900	29.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		20.00000	16	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,641.00000	7,862	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,240.00000	4,020	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	16	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		60.00000	51	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		5,831.00000	6,047	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		18.00000	15	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		7,789.00000	8,010	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		58.00000	48	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		5,929.00000	6,144	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		17.00000	14	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		7,888.00000	8,109	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		55.00000	44	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,076.00000	6,289	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		15.00000	13	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,036.00000	8,258	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		56.00000	46	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,027.00000	6,241	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		16.00000	13	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		7,987.00000	8,208	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		61.00000	52	29.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		5,782.00000	5,998	29.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		19.00000	15	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		7,739.00000	7,961	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,634.00000	4,412	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		5.00000	7	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,651.00000	3,429	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		21.00000	24	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,669.00000	2,448	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		40.00000	43	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,731.00000	1,546	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		102.00000	141	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		359.00000	316	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,729.00000	1,912	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.45	Call			154.00000	136	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,525.00000	3,731	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			70.00000	60	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,441.00000	5,655	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			24.00000	19	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,394.00000	7,614	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,684.00000	4,462	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			4.00000	7	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,700.00000	3,478	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			21.00000	23	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,718.00000	2,497	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			39.00000	42	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,773.00000	1,586	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			94.00000	132	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			367.00000	324	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,688.00000	1,869	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			157.00000	138	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,478.00000	3,683	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			71.00000	61	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,392.00000	5,606	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			24.00000	20	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,345.00000	7,565	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,535.00000	4,314	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			6.00000	9	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,552.00000	3,330	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			23.00000	25	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,571.00000	2,350	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			42.00000	46	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,648.00000	1,467	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			119.00000	162	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			343.00000	303	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,813.00000	1,998	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			148.00000	131	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,619.00000	3,826	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			67.00000	58	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,538.00000	5,753	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			22.00000	18	29.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,493.00000	7,713	29.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			62.00000	53	29.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,733.00000	5,949	29.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			19.00000	16	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,690.00000	7,911	29.53	0.00	0	0.00
AL13 On 05/11/2009 Index Future			247.74500		247.72300		0.00	24,774,500.00	10	10.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future			295.18100		295.38600		0.00	188,915,840.00	64	735.00
ALBI On 04/02/2010 Index Future			300.92700		301.13600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			126.39300		126.41700		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			128.86700		128.89100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			296.97650		297.17500		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			302.78900		302.99250		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			359.21700		366.11400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.87800		7.87900		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.82000		8.83900		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.46600		8.51100		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.67800		8.69900		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.94400		8.97400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.93500		8.96800		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.92500		8.96000		20.64	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			7.36700		7.36100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.34700		7.34000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.45100		7.45700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.71200		7.71400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.00700		8.00400		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.90900		7.91500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.08900		8.10300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.66800		8.69000		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.78700		8.81200		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.90300		8.94000		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
JN10 On 04/02/2010 jNote				8.95100	8.99100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod				7.24500	7.25000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod				7.37300	7.38600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				7.59500	7.61500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				7.55000	7.56100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.73300	7.74200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				285.05200	285.38300		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				290.63100	290.96900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				9.12600	9.11600		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2,076.00000	2,083	1.24	0.00	0	0.00
R155 On 05/11/2009 Bond Future				8.06100	8.04800		0.00	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			864.00000	848	0.00	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			1,385.00000	1,392	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.57000	8.56000		7.75	709,226.39	5,703	5,808.00
R157 On 05/11/2009 Bond Future	7.50	Call			284.00000	272	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,913.00000	5,953	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.64300	8.63300		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			937.00000	919	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,405.00000	5,436	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.67000	8.65900		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,602.00000	2,572	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,359.00000	3,382	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.65100	8.64300		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,738.00000	2,715	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,252.00000	2,266	0.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.97500	8.94400		16.11	351,788.46	3,000	11,134.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,036.00000	3,858	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,502.00000	3,620	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,902.00000	2,755	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,778.00000	4,927	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			446.00000	407	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,769.00000	13,025	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			236.00000	212	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,387.00000	15,659	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future				9.01500	8.98300		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,407.00000	2,303	15.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Put			9,655.00000	9,852	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.03600		9.00300		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,185.00000	6,013	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,213.00000	6,349	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.06100		9.03200		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,380.00000	3,207	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,393.00000	1,486	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.60900		8.60000		7.65	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			227.00000	218	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,847.00000	4,875	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.67100		8.66100		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			539.00000	528	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,210.00000	5,238	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.69500		8.68400		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,084.00000	2,060	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,775.00000	2,793	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.73500		8.72800		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,527.00000	2,509	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,562.00000	1,570	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.04000		9.03100		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			128.00000	122	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,843.00000	8,885	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.10700		9.09700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,133.00000	1,113	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,986.00000	6,018	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.14200		9.13100		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,162.00000	3,128	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,834.00000	3,857	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.18500		9.17300		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,157.00000	2,122	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,775.00000	1,799	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.06300		9.05300		12.28	0.00	0	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			132.00000	125	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,833.00000	9,885	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.12000		9.11000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,221.00000	1,199	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,632.00000	6,667	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.15300		9.14300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,441.00000	3,407	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,249.00000	4,271	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.19500		9.18900		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
R204 On 05/08/2010 Bond Future	9.25	Call			2,046.00000	2,026	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,712.00000	1,724	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.64800		8.63900		6.68	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			174.00000	167	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,102.00000	4,126	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.72200		8.71100		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			415.00000	406	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,376.00000	4,401	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.75700		8.74600		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,984.00000	1,964	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,972.00000	1,985	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.81600		8.80800		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,205.00000	2,190	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,662.00000	1,670	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.12800		9.11800		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			120.00000	114	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,586.00000	10,640	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.18100		9.17100		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,251.00000	1,229	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,911.00000	6,947	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.21600		9.20500		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,103.00000	4,061	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,842.00000	3,865	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.26300		9.25100		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,531.00000	2,486	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,129.00000	1,152	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.16800		9.15200		15.02	419,379.65	5,000	5,120.00
R208 On 05/11/2009 Bond Future	7.75	Call			207.00000	194	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,506.00000	9,593	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.21400		9.19700		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,690.00000	1,649	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,082.00000	6,144	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.26100		9.24300		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,123.00000	4,059	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,081.00000	4,125	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.30800		9.29000		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,375.00000	2,307	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,147.00000	1,186	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.53500		8.51500		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,798.00000	9,640	21.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.75	Put			464.00000	474	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			265.00000	246	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,234.00000	12,383	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			127.00000	116	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,812.00000	14,969	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.55600		8.53500		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,270.00000	1,223	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,797.00000	10,926	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,797.00000	11,640	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			981.00000	1,000	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.56100		8.54000		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,112.00000	5,011	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,447.00000	5,521	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.56700		8.55100		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,495.00000	2,405	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			868.00000	910	0.00	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			293.20700		293.40600		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			298.94600		299.14900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.74090		6.80790		17.08	0.00	0	240,955.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			154.00000	124	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			147.00000	184	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			216.00000	172	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			108.00000	131	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			250.00000	203	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			92.00000	112	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			324.00000	272	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			66.00000	81	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			364.00000	309	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			56.00000	69	18.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			447.00000	389	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			40.00000	48	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			447.00000	389	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			40.00000	48	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			536.00000	475	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			28.00000	34	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			491.00000	431	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			33.00000	41	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			286.00000	237	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			78.00000	96	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			324.00000	272	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			66.00000	81	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			405.00000	349	19.29	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	6.45	Put		47.00000	58	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		405.00000	349	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		47.00000	58	19.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		536.00000	475	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		28.00000	34	20.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		286.00000	237	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		78.00000	96	18.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		250.00000	203	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		92.00000	112	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		581.00000	519	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		23.00000	28	20.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		627.00000	564	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		19.00000	23	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		184.00000	144	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		126.00000	153	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		216.00000	172	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		108.00000	131	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		154.00000	124	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		147.00000	184	17.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		116.00000	93	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		209.00000	252	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		87.00000	69	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		280.00000	328	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		116.00000	93	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		209.00000	252	18.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		134.00000	108	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		176.00000	217	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		101.00000	80	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		243.00000	289	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		76.00000	60	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		318.00000	369	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		101.00000	80	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		243.00000	289	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		76.00000	60	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		318.00000	369	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		57.00000	45	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		399.00000	454	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		66.00000	52	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		358.00000	411	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		66.00000	52	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		358.00000	411	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		49.00000	39	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		442.00000	498	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		37.00000	29	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		530.00000	588	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call			57.00000	45	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			399.00000	454	20.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			43.00000	34	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			485.00000	543	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			37.00000	29	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			530.00000	588	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			29.00000	22	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			621.00000	681	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			49.00000	39	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			442.00000	498	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			29.00000	22	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			621.00000	681	22.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			22.00000	17	22.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			714.00000	776	22.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			33.00000	26	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			575.00000	635	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			25.00000	20	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			667.00000	729	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			19.00000	15	23.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			761.00000	824	23.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			627.00000	564	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			19.00000	23	21.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			6,058.00000	5,991	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,558.00000	4,491	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			3,058.00000	2,991	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,558.00000	1,492	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			1.00000	1	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			4.00000	3	28.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,446.00000	1,512	28.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			1.00000	0	39.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			2,943.00000	3,010	39.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	47.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,442.00000	4,509	47.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	53.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			5,942.00000	6,009	53.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,258.00000	6,191	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,758.00000	4,691	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,258.00000	3,191	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,758.00000	1,691	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	30.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			6.00000	5	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,248.00000	1,314	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			1.00000	1	37.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,743.00000	2,810	37.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	46.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,242.00000	4,309	46.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	52.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			5,742.00000	5,809	52.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,308.00000	6,241	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,808.00000	4,741	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,308.00000	3,241	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	26.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,808.00000	1,741	30.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			0.00000	0	30.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			7.00000	5	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,199.00000	1,265	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			1.00000	1	37.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,693.00000	2,760	37.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	46.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,192.00000	4,259	46.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	52.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,692.00000	5,759	52.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			769.00000	704	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			11.00000	13	22.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			674.00000	610	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			16.00000	19	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			1,012.00000	946	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			4.00000	5	24.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			914.00000	848	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			6.00000	7	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			817.00000	752	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			9.00000	11	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			721.00000	657	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			13.00000	16	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			963.00000	897	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			5.00000	6	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			865.00000	800	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			8.00000	9	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			721.00000	657	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			13.00000	16	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			865.00000	800	22.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			8.00000	9	22.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,508.00000	4,441	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,508.00000	3,441	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,508.00000	2,441	30.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	30.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,509.00000	1,442	28.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		1.00000	1	28.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		4.00000	3	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,496.00000	1,562	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	42.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,492.00000	3,559	42.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	51.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,492.00000	5,559	51.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	55.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,492.00000	7,559	55.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,458.00000	4,391	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,458.00000	3,391	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,458.00000	2,391	30.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,459.00000	1,392	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	1	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		4.00000	3	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,546.00000	1,612	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	43.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,542.00000	3,609	43.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	51.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,542.00000	5,609	51.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	55.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,542.00000	7,609	55.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,408.00000	4,341	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,408.00000	3,341	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,408.00000	2,341	31.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	31.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,409.00000	1,342	27.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	27.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		3.00000	3	29.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,595.00000	1,662	29.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	43.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,592.00000	3,659	43.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	51.99	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,592.00000	5,659	51.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	55.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,592.00000	7,659	55.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,358.00000	4,291	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,358.00000	3,291	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,358.00000	2,291	31.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,359.00000	1,292	27.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	27.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		3.00000	2	30.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,645.00000	1,712	30.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,642.00000	3,709	43.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,642.00000	5,709	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,642.00000	7,709	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	43.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,642.00000	3,709	43.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,642.00000	5,709	52.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,642.00000	7,709	55.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,308.00000	4,241	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,308.00000	2,241	31.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	31.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,309.00000	1,242	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	2	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		3.00000	2	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,695.00000	1,761	30.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	44.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,692.00000	3,759	44.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	55.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,692.00000	7,759	55.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,258.00000	4,191	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,258.00000	2,191	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,260.00000	1,193	26.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	26.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		3.00000	2	30.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,745.00000	1,811	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	44.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,742.00000	3,809	44.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	55.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,742.00000	7,809	55.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,208.00000	4,141	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,208.00000	3,141	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	26.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,208.00000	2,141	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,210.00000	1,143	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	2	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			2.00000	2	31.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,795.00000	1,861	31.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	44.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,792.00000	3,859	44.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	52.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,792.00000	5,859	52.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	55.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,792.00000	7,859	55.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,108.00000	4,041	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,108.00000	3,041	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,108.00000	2,041	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,111.00000	1,044	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	3	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			2.00000	2	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,894.00000	1,961	31.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	45.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,892.00000	3,959	45.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	53.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			5,892.00000	5,959	53.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	55.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			7,892.00000	7,959	55.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			0.00000	3,941	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			0.00000	2,941	27.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			0.00000	1,941	32.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	32.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	1	32.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			0.00000	2,061	32.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	45.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Put			0.00000	4,059	45.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	53.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			0.00000	6,059	53.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	55.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			0.00000	8,059	55.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.80950		6.87760		17.73	340,475.00	50	714.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			282.00000	252	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			305.00000	343	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			331.00000	291	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			254.00000	281	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			386.00000	343	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			208.00000	233	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			446.00000	400	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			168.00000	190	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			478.00000	431	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			150.00000	171	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			478.00000	431	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			150.00000	171	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			546.00000	496	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			118.00000	137	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			546.00000	496	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			118.00000	137	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			582.00000	531	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			104.00000	121	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			582.00000	531	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			104.00000	121	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			415.00000	371	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			187.00000	211	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			511.00000	463	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			133.00000	153	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			619.00000	567	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			91.00000	107	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			415.00000	371	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			187.00000	211	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			386.00000	343	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			208.00000	233	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			657.00000	604	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			79.00000	95	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			657.00000	604	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			79.00000	95	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			697.00000	642	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			69.00000	83	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			358.00000	316	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			230.00000	257	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			331.00000	291	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		254.00000	281	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		306.00000	271	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		278.00000	311	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		282.00000	252	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		305.00000	343	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		246.00000	219	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		368.00000	410	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		214.00000	190	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		436.00000	481	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		186.00000	166	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		508.00000	556	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		162.00000	145	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		585.00000	635	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		263.00000	235	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		336.00000	376	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		229.00000	204	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		401.00000	445	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		199.00000	178	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		472.00000	518	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		263.00000	235	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		336.00000	376	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		199.00000	178	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		472.00000	518	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		174.00000	155	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		546.00000	595	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		229.00000	204	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		401.00000	445	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,028.00000	5,960	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,528.00000	4,460	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,028.00000	2,960	32.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	32.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,536.00000	1,469	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	9	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		46.00000	42	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,519.00000	1,582	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		9.00000	8	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,982.00000	3,049	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,475.00000	4,543	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,973.00000	6,041	35.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,278.00000	6,210	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.53	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 14/12/2009 Currency Future	2.10	Call			4,778.00000	4,710	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,278.00000	3,210	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	31.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,783.00000	1,715	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	6	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			60.00000	54	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,283.00000	1,345	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			12.00000	11	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,735.00000	2,801	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			3.00000	3	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,225.00000	4,293	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,723.00000	5,791	35.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,328.00000	6,260	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,828.00000	4,760	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,328.00000	3,260	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,833.00000	1,765	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			64.00000	57	23.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,236.00000	1,298	23.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			13.00000	11	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,685.00000	2,752	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			3.00000	3	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,175.00000	4,243	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			1.00000	1	35.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,673.00000	5,741	35.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			821.00000	764	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			44.00000	54	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			737.00000	682	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			59.00000	72	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			999.00000	938	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			22.00000	29	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			909.00000	849	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			31.00000	40	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			779.00000	722	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			51.00000	63	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			737.00000	682	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			59.00000	72	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			864.00000	806	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			37.00000	47	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			619.00000	567	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.35	Put		91.00000	107	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		306.00000	271	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		278.00000	311	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		954.00000	893	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		26.00000	34	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,528.00000	3,460	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,529.00000	2,461	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		6.00000	5	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,478.00000	3,545	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,474.00000	5,542	34.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		1.00000	0	39.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,473.00000	7,541	39.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,428.00000	4,360	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,428.00000	3,360	30.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	30.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,429.00000	2,361	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		2.00000	2	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,438.00000	1,370	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		10.00000	11	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		42.00000	38	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,614.00000	1,678	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		5.00000	5	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,578.00000	3,645	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,574.00000	5,642	35.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		1.00000	0	39.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,573.00000	7,641	39.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,378.00000	4,310	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,378.00000	3,310	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,379.00000	2,311	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	2	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,388.00000	1,321	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		11.00000	12	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		40.00000	36	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,662.00000	1,727	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		5.00000	4	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,627.00000	3,695	30.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,624.00000	5,692	35.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	39.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,623.00000	7,691	39.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,328.00000	4,260	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,330.00000	2,262	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,339.00000	1,272	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			12.00000	13	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			38.00000	34	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,710.00000	1,775	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			5.00000	4	30.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,677.00000	3,745	30.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,673.00000	7,741	40.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,278.00000	4,210	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,280.00000	2,212	27.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	27.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,290.00000	1,224	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			13.00000	14	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			36.00000	33	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,759.00000	1,823	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			4.00000	4	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,727.00000	3,794	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	40.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,723.00000	7,791	40.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,228.00000	4,160	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,228.00000	3,160	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,230.00000	2,162	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			2.00000	3	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,242.00000	1,175	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			14.00000	15	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			35.00000	31	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,807.00000	1,872	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			4.00000	4	30.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,777.00000	3,844	30.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	35.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,773.00000	5,841	35.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,773.00000	7,841	40.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,478.00000	4,410	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,478.00000	3,410	29.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,479.00000	2,411	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		2.00000	1	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,487.00000	1,419	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		9.00000	10	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		44.00000	40	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,566.00000	1,630	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		5.00000	5	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,528.00000	3,595	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	34.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,524.00000	5,592	34.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		1.00000	0	39.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,523.00000	7,591	39.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,178.00000	4,110	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,178.00000	3,110	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,180.00000	2,112	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,193.00000	1,126	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		15.00000	17	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		33.00000	30	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,856.00000	1,921	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		4.00000	4	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,826.00000	3,894	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,823.00000	5,891	35.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	40.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,823.00000	7,891	40.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,128.00000	4,060	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,128.00000	3,060	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,131.00000	2,063	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,144.00000	1,078	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		17.00000	18	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		32.00000	29	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,904.00000	1,969	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		4.00000	3	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,876.00000	3,944	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		1.00000	1	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,873.00000	5,941	35.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	40.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,873.00000	7,941	40.57	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	2.90	Call		0.00000	3,910	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		0.00000	2,910	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		0.00000	1,914	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	4	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		0.00000	24	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		0.00000	2,115	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	3	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		0.00000	4,094	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	1	36.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		0.00000	6,091	36.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	40.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		0.00000	8,091	40.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.86780	6.93480		18.12	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		385.00000	356	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		400.00000	438	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		430.00000	394	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		345.00000	376	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		479.00000	440	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		294.00000	322	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		532.00000	491	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		248.00000	273	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		561.00000	518	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		226.00000	250	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		590.00000	546	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		206.00000	228	17.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		621.00000	576	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		186.00000	208	17.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		653.00000	606	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		168.00000	188	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		505.00000	465	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		270.00000	297	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		561.00000	518	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		226.00000	250	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		686.00000	638	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		151.00000	170	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		505.00000	465	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		270.00000	297	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		755.00000	705	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		121.00000	137	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		454.00000	416	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		319.00000	348	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		407.00000	374	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		372.00000	406	18.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Call			366.00000	338	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			432.00000	471	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			332.00000	306	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			497.00000	538	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			829.00000	776	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			94.00000	108	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			868.00000	813	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			83.00000	96	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			792.00000	740	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			107.00000	122	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			720.00000	671	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			135.00000	153	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			947.00000	891	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			63.00000	73	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			989.00000	931	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			54.00000	64	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			907.00000	852	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			72.00000	84	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			829.00000	776	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			94.00000	108	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			755.00000	705	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			121.00000	137	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			454.00000	416	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			319.00000	348	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,535.00000	4,468	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,535.00000	3,468	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,539.00000	2,472	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			4.00000	5	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,555.00000	1,489	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			20.00000	21	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			108.00000	100	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,573.00000	1,632	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			16.00000	14	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,481.00000	3,546	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			4.00000	4	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,469.00000	5,536	30.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			2.00000	2	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,467.00000	7,534	33.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,435.00000	4,368	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,435.00000	3,368	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	25.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,440.00000	2,373	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,458.00000	1,392	18.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		24.00000	24	18.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		100.00000	94	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,666.00000	1,726	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		14.00000	12	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,579.00000	3,644	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	4	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,569.00000	5,636	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		2.00000	2	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,567.00000	7,634	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,385.00000	4,318	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,385.00000	3,318	25.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	25.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,390.00000	2,324	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		5.00000	6	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,410.00000	1,344	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		25.00000	26	18.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		97.00000	90	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,712.00000	1,773	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		13.00000	12	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,628.00000	3,694	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		4.00000	4	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,619.00000	5,686	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		2.00000	2	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,617.00000	7,684	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,335.00000	4,268	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,335.00000	3,268	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,341.00000	2,274	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	6	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,362.00000	1,296	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	28	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		94.00000	88	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,759.00000	1,820	24.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		12.00000	11	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,678.00000	3,743	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		4.00000	4	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,669.00000	5,736	30.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		2.00000	2	33.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,667.00000	7,734	33.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,362.00000	1,296	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		27.00000	28	18.01	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	2.70	Call		4,235.00000	4,168	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,235.00000	3,168	27.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	1	27.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,242.00000	2,175	23.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	23.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,267.00000	1,200	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		32.00000	32	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		88.00000	82	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,853.00000	1,914	25.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		11.00000	10	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,776.00000	3,842	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		4.00000	3	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,769.00000	5,836	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		2.00000	1	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,767.00000	7,834	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,285.00000	4,218	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,285.00000	3,218	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	26.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,291.00000	2,225	23.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		6.00000	7	23.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,314.00000	1,248	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	30	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		91.00000	85	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,806.00000	1,867	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		12.00000	10	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,727.00000	3,793	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		4.00000	3	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,719.00000	5,786	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		2.00000	1	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,717.00000	7,784	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,485.00000	4,418	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,485.00000	3,418	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,489.00000	2,423	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,507.00000	1,440	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	22	18.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		104.00000	97	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,619.00000	1,679	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		15.00000	13	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,530.00000	3,595	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		4.00000	4	30.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,519.00000	5,586	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		2.00000	2	33.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,517.00000	7,584	33.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,185.00000	4,118	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,185.00000	3,119	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	1	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,192.00000	2,126	23.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	23.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,219.00000	1,152	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		34.00000	35	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		85.00000	80	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,900.00000	1,962	25.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		11.00000	9	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,826.00000	3,892	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		4.00000	3	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,819.00000	5,886	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		2.00000	1	33.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,817.00000	7,884	33.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,085.00000	4,018	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	19.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,086.00000	3,020	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	2	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,094.00000	2,027	22.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	22.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,125.00000	1,058	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		40.00000	40	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		80.00000	75	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,995.00000	2,057	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		9.00000	8	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,925.00000	3,991	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,919.00000	5,985	31.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,917.00000	7,984	34.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		0.00000	3,918	20.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	20.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		0.00000	2,920	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	2	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		0.00000	1,929	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		0.00000	11	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		0.00000	973	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		0.00000	55	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		0.00000	67	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		0.00000	2,149	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.95	Call			0.00000	8	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			0.00000	4,090	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			0.00000	3	31.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			0.00000	6,085	31.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	1	34.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			0.00000	8,083	34.12	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>397,972,922.90</b>	<b>32,154</b>	<b>1,161,858.00</b>
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<b>Grand Total:</b>								<b>397,972,922.90</b>	<b>32,154</b>	<b>1,161,858.00</b>
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