



# Daily MTM Report

Daily summary for 18/08/2009

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			7.52500	7.52500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.54500	7.54500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.21000	8.13500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.76500	8.68500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.25500	8.17000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.74000	8.65500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.74500	8.66000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.27500	8.19500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.83000	8.76000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.84000	8.76000			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			8.32500	8.26000			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			8.09640	8.19600		20.65	113,373,889.20	14,003	265,967.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		418.00000	333	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		72.00000	86	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		197.00000	147	22.02	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		201.00000	251	22.02	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		81.00000	57	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		485.00000	560	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		223.00000	165	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		177.00000	219	21.68	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		281.00000	208	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		135.00000	162	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		624.00000	533	22.24	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		28.00000	36	22.24	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		251.00000	186	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		155.00000	189	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		381.00000	297	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		85.00000	101	21.05	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		457.00000	370	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		61.00000	73	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		346.00000	264	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		100.00000	118	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		346.00000	264	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		100.00000	118	20.85	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		761.00000	667	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		15.00000	20	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		497.00000	408	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		51.00000	62	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		177.00000	131	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		231.00000	284	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		714.00000	621	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		18.00000	25	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		159.00000	116	22.71	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		263.00000	320	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		65.00000	45	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		569.00000	648	25.45	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	8.35	Call			142.00000	103	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			296.00000	357	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			127.00000	92	23.39	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			331.00000	395	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			313.00000	233	20.65	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			117.00000	136	20.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			37.00000	25	27.16	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			791.00000	879	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			114.00000	81	23.73	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			368.00000	435	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			101.00000	72	24.08	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			405.00000	476	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			951.00000	855	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			5.00000	9	23.62	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			58.00000	40	25.79	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			612.00000	694	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			114.00000	81	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			368.00000	435	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			72.00000	50	25.10	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			526.00000	604	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			52.00000	36	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			656.00000	739	26.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			65.00000	45	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			569.00000	648	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			91.00000	64	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			445.00000	518	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			41.00000	28	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			745.00000	832	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			30.00000	20	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			884.00000	974	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			22.00000	15	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,026.00000	1,118	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			18.00000	12	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,122.00000	1,216	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			15.00000	10	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,219.00000	1,313	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			16.00000	11	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,170.00000	1,264	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			9.00000	6	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,463.00000	1,559	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	1	33.79	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,205.00000	2,304	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			6.00000	4	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,610.00000	1,707	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	2	32.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,857.00000	1,956	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			6.00000	3	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,660.00000	1,757	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			8.00000	5	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,512.00000	1,608	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			7.00000	4	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,561.00000	1,658	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			5.00000	3	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,709.00000	1,806	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			5.00000	3	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,709.00000	1,806	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			2.00000	1	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,056.00000	2,155	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	1	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,106.00000	2,205	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	1	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,156.00000	2,255	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	1	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,156.00000	2,255	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1.00000	1	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,305.00000	2,404	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	0	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,505.00000	2,604	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,754.00000	2,854	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	47.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,804.00000	4,904	47.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	0	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,655.00000	2,754	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,605.00000	2,704	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	0	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,555.00000	2,654	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1.00000	1	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,255.00000	2,354	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,006.00000	2,105	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,405.00000	2,504	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,455.00000	2,554	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	2	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,907.00000	2,005	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	3	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,758.00000	1,856	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	2	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,957.00000	2,055	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,355.00000	2,454	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,405.00000	2,504	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	0	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,655.00000	2,754	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,355.00000	2,454	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	1	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,106.00000	2,205	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			2.00000	1	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,006.00000	2,105	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			4.00000	2	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,808.00000	1,906	32.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,104.00000	3,204	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			10.00000	6	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,414.00000	1,510	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			8.00000	5	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,512.00000	1,608	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			6.00000	4	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,610.00000	1,707	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	1	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,205.00000	2,304	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			11.00000	7	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,365.00000	1,461	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			9.00000	6	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,463.00000	1,559	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			12.00000	8	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,316.00000	1,412	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			3.00000	2	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,907.00000	2,005	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,704.00000	2,804	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,804.00000	2,904	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	2	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,957.00000	2,055	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,854.00000	2,954	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	36.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,954.00000	3,054	36.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	0	35.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,605.00000	2,704	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,854.00000	2,954	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,054.00000	3,154	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,704.00000	2,804	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,904.00000	3,004	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			3.00000	2	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,857.00000	1,956	32.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,904.00000	3,004	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	36.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,004.00000	3,104	36.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,455.00000	2,554	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	36.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,954.00000	3,054	36.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	37.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,154.00000	3,254	37.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			24.00000	16	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			978.00000	1,070	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			13.00000	9	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,267.00000	1,363	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			11.00000	7	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,365.00000	1,461	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			27.00000	18	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			931.00000	1,022	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			15.00000	10	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,219.00000	1,313	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			20.00000	13	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,074.00000	1,167	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			13.00000	9	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,267.00000	1,363	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			6.00000	3	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,660.00000	1,757	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			4.00000	3	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,758.00000	1,856	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			22.00000	15	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,026.00000	1,118	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			10.00000	6	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,414.00000	1,510	31.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			30.00000	20	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			884.00000	974	27.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			33.00000	23	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			837.00000	926	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			27.00000	18	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			931.00000	1,022	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,796.00000	4,696	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,296.00000	3,196	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,796.00000	1,697	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	44.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,204.00000	4,304	44.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,704.00000	5,804	51.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,204.00000	7,304	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,996.00000	4,896	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,496.00000	3,396	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,996.00000	1,897	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			538.00000	448	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			42.00000	52	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	43.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,004.00000	4,104	43.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,504.00000	5,604	50.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,004.00000	7,104	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,046.00000	4,946	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,546.00000	3,446	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,046.00000	1,946	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			581.00000	490	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			35.00000	43	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,954.00000	4,054	43.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,454.00000	5,554	50.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,954.00000	7,054	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			46.00000	32	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			700.00000	785	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			16.00000	11	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,170.00000	1,264	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,298.00000	1,198	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			2.00000	2	25.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			808.00000	713	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			12.00000	16	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,497.00000	1,397	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			1.00000	1	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,000.00000	903	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			4.00000	7	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,547.00000	1,447	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			1.00000	1	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,050.00000	952	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			4.00000	5	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,597.00000	1,497	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			1.00000	1	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,099.00000	1,001	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			3.00000	4	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,404.00000	3,504	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	45.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,404.00000	4,504	45.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	40.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,504.00000	3,604	40.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,504.00000	4,604	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,447.00000	1,347	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			1.00000	1	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	40.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,554.00000	3,654	40.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	46.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,554.00000	4,654	46.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,397.00000	1,298	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			903.00000	807	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			7.00000	11	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			457.00000	370	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			61.00000	73	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	40.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,604.00000	3,704	40.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	46.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,604.00000	4,704	46.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,454.00000	3,554	39.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	46.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,454.00000	4,554	46.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,696.00000	1,597	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		0.00000	0	28.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,198.00000	1,099	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		2.00000	3	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	0	38.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,304.00000	3,404	38.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	0	45.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,304.00000	4,404	45.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,746.00000	1,647	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		0.00000	0	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,248.00000	1,149	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		2.00000	2	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		0.00000	0	38.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,254.00000	3,354	38.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	0	45.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,254.00000	4,354	45.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,896.00000	1,797	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	0	44.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,104.00000	4,204	44.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,946.00000	1,847	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		0.00000	0	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	0	43.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,054.00000	4,154	43.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,846.00000	1,747	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		0.00000	0	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,347.00000	1,248	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		1.00000	1	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		855.00000	760	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		9.00000	13	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	44.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,154.00000	4,254	44.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		2,296.00000	2,196	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		3,704.00000	3,804	41.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		2,346.00000	2,246	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	0	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		46.00000	32	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		700.00000	785	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	0	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		3,654.00000	3,754	41.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		4,346.00000	4,246	26.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,346.00000	3,246	35.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	50.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,654.00000	5,754	50.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,246.00000	4,146	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,246.00000	3,146	36.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	36.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,246.00000	2,146	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,248.00000	1,149	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	2	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,754.00000	5,854	51.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,196.00000	4,096	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,196.00000	3,096	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,196.00000	2,096	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,804.00000	5,904	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			4,096.00000	3,996	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			3,096.00000	2,996	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			2,096.00000	1,996	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			5,904.00000	6,004	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,946.00000	3,846	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,946.00000	2,846	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,054.00000	6,154	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,896.00000	3,796	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,896.00000	2,796	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,104.00000	6,204	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,796.00000	3,696	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.66	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 14/09/2009 Currency Future	5.40	Call			2,796.00000	2,696	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,204.00000	3,304	38.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	47.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,704.00000	4,804	47.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,204.00000	6,304	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,846.00000	3,746	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,846.00000	2,746	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,654.00000	4,754	46.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,154.00000	6,254	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,996.00000	3,896	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,996.00000	2,896	35.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,004.00000	6,104	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,296.00000	4,196	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,396.00000	4,296	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,396.00000	3,296	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,396.00000	2,296	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,397.00000	1,298	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	1	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	50.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,604.00000	5,704	50.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,446.00000	4,346	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,446.00000	3,346	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,446.00000	2,346	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	50.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,554.00000	5,654	50.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,146.00000	4,046	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,146.00000	3,046	36.59	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 14/09/2009 Currency Future	5.05	Put		0.00000	0	36.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		2,146.00000	2,046	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		1,149.00000	1,050	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		3.00000	3	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	45.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,354.00000	4,454	45.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		5,854.00000	5,954	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		4,046.00000	3,946	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		3,046.00000	2,946	36.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	36.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	51.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		5,954.00000	6,054	51.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.22960	8.33060		21.51	6,567,220.80	798	85,311.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		774.00000	698	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		144.00000	168	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		450.00000	395	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		369.00000	416	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		404.00000	358	22.13	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		424.00000	479	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		183.00000	162	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,053.00000	1,132	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		474.00000	415	21.51	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		344.00000	386	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		474.00000	415	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		344.00000	386	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		11.00000	7	34.60	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,681.00000	4,777	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		553.00000	489	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		273.00000	309	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		65.00000	57	30.78	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,284.00000	2,378	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		21.00000	17	35.47	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,990.00000	4,088	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		642.00000	572	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		211.00000	243	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		104.00000	93	28.52	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,673.00000	1,763	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		582.00000	516	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		251.00000	286	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		526.00000	464	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		295.00000	334	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		553.00000	489	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	8.05	Put			273.00000	309	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,044.00000	957	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			63.00000	77	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			673.00000	602	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			193.00000	222	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			263.00000	232	23.98	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			733.00000	803	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			611.00000	543	21.14	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			231.00000	264	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			289.00000	255	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			659.00000	726	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			500.00000	439	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			319.00000	359	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			427.00000	376	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			396.00000	447	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			385.00000	341	22.33	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			455.00000	512	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			350.00000	309	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			519.00000	580	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			334.00000	295	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			553.00000	615	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			367.00000	325	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			487.00000	545	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			611.00000	543	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			231.00000	264	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			427.00000	376	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			396.00000	447	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			367.00000	325	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			487.00000	545	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			404.00000	358	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			424.00000	479	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			142.00000	126	26.87	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,311.00000	1,396	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			334.00000	295	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			553.00000	615	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			318.00000	281	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			587.00000	651	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			318.00000	281	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			587.00000	651	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			276.00000	244	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			695.00000	764	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			303.00000	268	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			623.00000	688	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,003.00000	917	20.34	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			72.00000	87	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			240.00000	212	24.40	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			809.00000	882	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			229.00000	202	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			848.00000	923	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			240.00000	212	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			809.00000	882	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			251.00000	222	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			771.00000	842	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			289.00000	255	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			659.00000	726	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			219.00000	193	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			888.00000	964	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			191.00000	169	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,011.00000	1,089	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			168.00000	149	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,137.00000	1,219	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			154.00000	137	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,224.00000	1,307	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			148.00000	131	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,267.00000	1,352	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			168.00000	149	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,137.00000	1,219	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			136.00000	121	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,356.00000	1,441	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			148.00000	131	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,267.00000	1,352	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			112.00000	100	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,581.00000	1,670	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			87.00000	78	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,906.00000	1,998	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			96.00000	86	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,766.00000	1,857	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			108.00000	96	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,627.00000	1,716	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			108.00000	96	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,627.00000	1,716	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			93.00000	83	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,812.00000	1,904	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			76.00000	67	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,095.00000	2,187	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			70.00000	62	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,190.00000	2,282	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			67.00000	59	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,237.00000	2,330	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			62.00000	55	30.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,332.00000	2,425	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		54.00000	47	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,523.00000	2,618	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		45.00000	40	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,764.00000	2,860	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		47.00000	41	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,716.00000	2,812	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		50.00000	44	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,619.00000	2,715	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		78.00000	69	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,048.00000	2,140	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		73.00000	64	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,142.00000	2,235	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		60.00000	53	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,380.00000	2,473	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		56.00000	49	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,475.00000	2,570	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		54.00000	47	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,523.00000	2,618	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		84.00000	75	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,953.00000	2,046	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		90.00000	80	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,859.00000	1,951	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		65.00000	57	30.78	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,284.00000	2,378	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		58.00000	51	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,427.00000	2,521	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		90.00000	80	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,859.00000	1,951	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		42.00000	37	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,861.00000	2,958	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		43.00000	38	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,813.00000	2,909	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		38.00000	34	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,007.00000	3,104	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		41.00000	36	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,910.00000	3,006	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		21.00000	17	35.47	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,990.00000	4,088	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		31.00000	28	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,301.00000	3,398	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		33.00000	30	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,203.00000	3,300	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		25.00000	22	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,694.00000	3,792	35.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			19.00000	15	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,089.00000	4,186	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			13.00000	9	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,483.00000	4,580	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			9.00000	5	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,879.00000	4,976	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			26.00000	23	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,596.00000	3,694	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			15.00000	10	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,384.00000	4,481	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			10.00000	6	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,780.00000	4,876	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			200.00000	177	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			969.00000	1,047	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			121.00000	108	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,490.00000	1,578	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			23.00000	21	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,793.00000	3,891	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			8.00000	5	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,978.00000	5,075	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			131.00000	116	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,400.00000	1,487	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			84.00000	75	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,953.00000	2,046	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			36.00000	32	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,105.00000	3,202	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	12	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,286.00000	4,382	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			263.00000	232	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			733.00000	803	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			28.00000	25	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,497.00000	3,595	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			6.00000	3	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,276.00000	5,373	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			18.00000	14	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,187.00000	4,284	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			10.00000	6	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,780.00000	4,876	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			6.00000	2	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,375.00000	5,473	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			29.00000	26	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,399.00000	3,497	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			12.00000	8	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,582.00000	4,678	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			7.00000	3	33.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,176.00000	5,274	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		22.00000	20	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,892.00000	3,990	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		13.00000	9	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,483.00000	4,580	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		8.00000	4	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,077.00000	5,174	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		161.00000	142	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,180.00000	1,263	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		100.00000	89	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,719.00000	1,810	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		29.00000	25	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,448.00000	3,546	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	16	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,040.00000	4,137	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		12.00000	7	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,631.00000	4,728	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	3	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,226.00000	5,324	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		28.00000	25	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,497.00000	3,595	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		175.00000	155	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,095.00000	1,175	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		45.00000	40	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,764.00000	2,860	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		30.00000	27	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,350.00000	3,447	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		22.00000	19	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,941.00000	4,039	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		13.00000	9	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,532.00000	4,629	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		200.00000	177	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		969.00000	1,047	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		23.00000	21	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,793.00000	3,891	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		116.00000	104	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,536.00000	1,624	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		48.00000	43	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,668.00000	2,763	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		32.00000	29	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,252.00000	3,349	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		23.00000	20	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,842.00000	3,941	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		9.00000	5	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,928.00000	5,025	34.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			38.00000	34	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,007.00000	3,104	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			810.00000	732	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			129.00000	152	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			251.00000	222	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			771.00000	842	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			39.00000	35	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,959.00000	3,055	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	24	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,546.00000	3,644	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			847.00000	767	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			116.00000	137	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			183.00000	162	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,053.00000	1,132	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			37.00000	33	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,056.00000	3,153	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			25.00000	23	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,645.00000	3,743	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			17.00000	13	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,236.00000	4,333	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			6.00000	2	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,425.00000	5,523	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			26.00000	23	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,596.00000	3,694	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			5.00000	2	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,574.00000	5,672	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			5.00000	2	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,475.00000	5,573	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			27.00000	24	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,546.00000	3,644	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			19.00000	14	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,138.00000	4,235	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			6.00000	3	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,326.00000	5,423	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			4.00000	2	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,674.00000	5,772	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			774.00000	698	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			144.00000	168	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			30.00000	27	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,350.00000	3,447	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	9	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,532.00000	4,629	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,724.00000	5,822	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			7.00000	4	34.05	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		5,127.00000	5,224	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		740.00000	665	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		159.00000	185	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		8.00000	4	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,027.00000	5,125	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,132.00000	1,039	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		52.00000	60	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		303.00000	268	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		623.00000	688	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		15.00000	11	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,335.00000	4,432	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		11.00000	6	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,730.00000	4,827	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,177.00000	1,082	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		47.00000	52	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		884.00000	803	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		104.00000	123	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		229.00000	202	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		848.00000	923	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		52.00000	46	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,571.00000	2,666	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		32.00000	29	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,252.00000	3,349	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		8.00000	4	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,027.00000	5,125	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,088.00000	998	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		57.00000	68	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,455.00000	1,358	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		25.00000	28	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		774.00000	698	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		144.00000	168	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,503.00000	1,405	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		22.00000	25	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		87.00000	78	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,906.00000	1,998	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,408.00000	1,311	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		28.00000	31	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		740.00000	665	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		159.00000	185	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		81.00000	72	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,000.00000	2,093	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		20.00000	16	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,040.00000	4,137	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,408.00000	1,311	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		28.00000	31	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			1,550.00000	1,452	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			20.00000	23	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,781.00000	4,680	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,281.00000	3,180	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,792.00000	1,692	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			11.00000	13	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,220.00000	7,321	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,031.00000	4,930	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,531.00000	3,430	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,037.00000	1,937	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			6.00000	7	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			706.00000	633	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			175.00000	203	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,971.00000	7,071	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	11	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,335.00000	4,432	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,331.00000	3,230	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,334.00000	2,234	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,361.00000	1,264	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			31.00000	35	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,533.00000	2,432	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	1	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,272.00000	6,371	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,821.00000	6,921	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,581.00000	3,480	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,583.00000	2,482	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			2.00000	3	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,598.00000	1,500	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			18.00000	20	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,921.00000	7,021	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,481.00000	3,380	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,484.00000	2,383	25.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put		3.00000	3	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		1.00000	1	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,021.00000	7,121	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,431.00000	3,330	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,434.00000	2,333	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		3.00000	3	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		1.00000	1	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,070.00000	7,171	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,681.00000	3,580	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,683.00000	2,582	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		2.00000	2	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,694.00000	1,596	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		14.00000	16	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,731.00000	3,630	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,733.00000	2,632	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		2.00000	2	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,743.00000	1,644	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		12.00000	14	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	1	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,771.00000	6,871	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,881.00000	3,780	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,882.00000	2,781	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	2	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,889.00000	1,790	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		9.00000	10	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		962.00000	878	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		82.00000	99	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		100.00000	89	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,719.00000	1,810	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		2.00000	1	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,621.00000	6,721	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,981.00000	3,880	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,982.00000	2,881	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		1.00000	1	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,987.00000	1,888	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		7.00000	8	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	1	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,521.00000	6,621	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,031.00000	3,930	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	34.75	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	5.30	Call			3,032.00000	2,931	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	1	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,471.00000	6,571	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,081.00000	3,980	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,082.00000	2,981	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,086.00000	1,986	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	6	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	1	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,422.00000	6,521	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,931.00000	3,830	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,932.00000	2,831	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,938.00000	1,839	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			8.00000	9	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	1	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,571.00000	6,671	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,281.00000	4,180	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,285.00000	2,184	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	4	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,315.00000	1,218	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			34.00000	38	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			3.00000	1	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,222.00000	6,321	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,381.00000	4,280	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,381.00000	3,280	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,384.00000	2,283	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			3.00000	4	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			34.00000	31	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,154.00000	3,251	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	1	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,122.00000	6,221	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			5.00000	2	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,624.00000	5,722	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,620.00000	7,721	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			24.00000	21	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,743.00000	3,842	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	0	36.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,720.00000	7,821	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			4,181.00000	4,080	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			3,181.00000	3,080	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			2,185.00000	2,085	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			5.00000	5	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,223.00000	1,127	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			42.00000	47	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			4.00000	1	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			5,823.00000	5,922	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			7,820.00000	7,921	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			4.00000	1	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			5,923.00000	6,021	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			7,920.00000	8,021	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			4,131.00000	4,030	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			3,132.00000	3,031	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			2,136.00000	2,035	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			5.00000	6	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,177.00000	1,082	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			47.00000	52	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			4.00000	1	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			5,873.00000	5,972	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			7,870.00000	7,971	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			3.00000	1	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,072.00000	6,171	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,070.00000	8,171	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,120.00000	8,221	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,831.00000	3,730	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,832.00000	2,731	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,840.00000	1,741	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			10.00000	11	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			923.00000	840	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			92.00000	111	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			3.00000	1	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,172.00000	6,271	33.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,170.00000	8,271	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		3.00000	1	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		5,973.00000	6,071	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		7,970.00000	8,071	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,331.00000	4,230	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	0	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,670.00000	7,771	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,481.00000	4,380	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		5.00000	2	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,524.00000	5,622	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	0	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,520.00000	7,621	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,231.00000	4,130	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,231.00000	3,130	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,235.00000	2,134	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		4.00000	5	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,269.00000	1,172	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		38.00000	43	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		4.00000	1	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,773.00000	5,872	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	0	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,770.00000	7,871	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,431.00000	4,330	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,570.00000	7,671	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		3.00000	1	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,023.00000	6,121	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,020.00000	8,121	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.35890	8.46230		21.66	8,358.90	1	2,846.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,001.00000	923	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		188.00000	214	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		605.00000	550	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		493.00000	541	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		562.00000	513	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		549.00000	604	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		258.00000	236	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,446.00000	1,527	25.83	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 15/03/2010 Currency Future	8.40	Call			583.00000	531	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			521.00000	572	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			542.00000	495	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			580.00000	636	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			628.00000	572	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			466.00000	513	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			123.00000	113	29.84	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,711.00000	2,804	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			676.00000	617	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			414.00000	458	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			351.00000	320	24.23	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,039.00000	1,111	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			755.00000	690	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			343.00000	381	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			702.00000	640	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			390.00000	431	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			652.00000	594	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			440.00000	485	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			728.00000	665	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			366.00000	406	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			783.00000	716	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			320.00000	357	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			72.00000	66	32.99	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,909.00000	4,007	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			524.00000	478	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			612.00000	669	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			230.00000	211	26.48	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,618.00000	1,702	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			489.00000	446	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			677.00000	737	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			506.00000	462	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			644.00000	703	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			473.00000	431	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			710.00000	772	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			457.00000	417	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			745.00000	808	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			413.00000	377	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			851.00000	918	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			374.00000	341	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			962.00000	1,032	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			400.00000	364	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			887.00000	955	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			427.00000	389	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			815.00000	880	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			319.00000	291	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,157.00000	1,232	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		300.00000	274	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,238.00000	1,315	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		274.00000	250	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,361.00000	1,441	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		291.00000	265	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,278.00000	1,356	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		258.00000	236	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,446.00000	1,527	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		99.00000	91	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,137.00000	3,232	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		266.00000	243	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,403.00000	1,484	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		224.00000	205	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,661.00000	1,746	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		206.00000	189	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,794.00000	1,880	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		181.00000	166	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,019.00000	2,107	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		201.00000	184	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,838.00000	1,925	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		218.00000	199	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,705.00000	1,790	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		218.00000	199	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,705.00000	1,790	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		196.00000	179	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,883.00000	1,971	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		196.00000	179	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,883.00000	1,971	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		164.00000	149	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,201.00000	2,291	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		159.00000	145	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,247.00000	2,337	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		168.00000	154	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,156.00000	2,245	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		155.00000	142	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,293.00000	2,383	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		143.00000	131	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,431.00000	2,522	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		126.00000	115	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,664.00000	2,756	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		112.00000	102	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,899.00000	2,993	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		114.00000	105	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,852.00000	2,946	30.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			120.00000	110	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,758.00000	2,851	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			117.00000	107	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,805.00000	2,898	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			136.00000	124	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,524.00000	2,615	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			139.00000	128	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,477.00000	2,569	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			129.00000	118	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,617.00000	2,709	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			123.00000	113	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,711.00000	2,804	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			132.00000	121	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,570.00000	2,662	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			147.00000	134	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,385.00000	2,475	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			155.00000	142	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,293.00000	2,383	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			139.00000	128	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,477.00000	2,569	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			109.00000	100	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,947.00000	3,041	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			102.00000	94	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,080.00000	3,175	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			106.00000	98	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,994.00000	3,089	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			106.00000	98	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,994.00000	3,089	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			104.00000	96	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,042.00000	3,137	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			93.00000	86	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,281.00000	3,377	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			102.00000	93	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,089.00000	3,184	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			89.00000	82	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,377.00000	3,473	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			97.00000	89	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,185.00000	3,280	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			95.00000	87	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,233.00000	3,329	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			244.00000	223	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,531.00000	1,614	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			206.00000	189	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,794.00000	1,880	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			186.00000	171	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,973.00000	2,062	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		177.00000	162	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,064.00000	2,153	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		65.00000	59	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,152.00000	4,250	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		282.00000	258	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,320.00000	1,399	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		95.00000	87	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,233.00000	3,329	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		41.00000	37	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,278.00000	5,378	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		309.00000	282	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,197.00000	1,273	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		136.00000	124	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,524.00000	2,615	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		43.00000	39	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,131.00000	5,230	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		329.00000	300	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,117.00000	1,191	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		45.00000	41	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,032.00000	5,132	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		340.00000	310	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,078.00000	1,151	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		120.00000	110	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,758.00000	2,851	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		45.00000	42	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,983.00000	5,083	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		362.00000	330	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,000.00000	1,071	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		47.00000	43	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,885.00000	4,984	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		85.00000	79	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,473.00000	3,570	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		37.00000	34	35.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,525.00000	5,625	35.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		251.00000	229	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,488.00000	1,570	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		91.00000	84	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,329.00000	3,425	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		87.00000	80	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,425.00000	3,521	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		38.00000	35	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,475.00000	5,576	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		85.00000	79	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,473.00000	3,570	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			82.00000	76	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,570.00000	3,667	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			79.00000	73	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,667.00000	3,764	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			35.00000	32	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,722.00000	5,823	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			237.00000	216	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,574.00000	1,658	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			109.00000	100	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,947.00000	3,041	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			87.00000	80	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,425.00000	3,521	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			84.00000	77	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,521.00000	3,618	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			36.00000	33	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,574.00000	5,674	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			39.00000	36	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,377.00000	5,477	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			319.00000	291	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,157.00000	1,232	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			44.00000	40	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,081.00000	5,181	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			442.00000	403	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			779.00000	844	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			49.00000	45	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,787.00000	4,886	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			400.00000	364	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			887.00000	955	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			151.00000	138	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,339.00000	2,429	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			117.00000	107	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,805.00000	2,898	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			46.00000	42	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,934.00000	5,034	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			132.00000	121	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,570.00000	2,662	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			104.00000	96	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,042.00000	3,137	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			42.00000	39	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,180.00000	5,280	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			159.00000	145	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,247.00000	2,337	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			151.00000	138	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,339.00000	2,429	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			48.00000	44	34.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,836.00000	4,935	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			387.00000	352	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			924.00000	994	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			41.00000	38	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,229.00000	5,329	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			50.00000	46	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,738.00000	4,837	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			172.00000	158	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,110.00000	2,199	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			53.00000	49	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,591.00000	4,690	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			177.00000	162	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,064.00000	2,153	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			54.00000	50	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,542.00000	4,641	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			57.00000	52	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,445.00000	4,543	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			191.00000	175	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,928.00000	2,016	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			181.00000	166	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,019.00000	2,107	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			56.00000	51	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,493.00000	4,592	34.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			212.00000	194	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,750.00000	1,835	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			66.00000	61	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,104.00000	4,202	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			237.00000	216	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,574.00000	1,658	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			69.00000	64	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,007.00000	4,105	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			811.00000	743	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			299.00000	334	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			70.00000	65	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,958.00000	4,056	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			201.00000	184	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,838.00000	1,925	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			191.00000	175	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,928.00000	2,016	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			61.00000	56	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,298.00000	4,397	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			230.00000	211	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,618.00000	1,702	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			68.00000	62	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,055.00000	4,153	33.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			841.00000	771	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			278.00000	312	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			251.00000	229	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,488.00000	1,570	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			291.00000	265	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,278.00000	1,356	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			70.00000	65	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,958.00000	4,056	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,035.00000	956	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			173.00000	197	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,071.00000	990	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			158.00000	181	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			309.00000	282	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,197.00000	1,273	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			73.00000	67	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,861.00000	3,959	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,107.00000	1,025	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			145.00000	166	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,812.00000	4,709	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,316.00000	3,213	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,842.00000	1,743	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			30.00000	34	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			62.00000	57	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,250.00000	4,348	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	17	38.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,207.00000	7,309	38.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,062.00000	4,959	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,565.00000	3,462	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,080.00000	1,978	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			18.00000	20	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	19	37.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,959.00000	7,060	37.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,266.00000	1,174	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			103.00000	115	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			362.00000	330	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,000.00000	1,071	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			340.00000	310	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,078.00000	1,151	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			266.00000	243	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,403.00000	1,484	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			80.00000	74	32.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,618.00000	3,715	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,366.00000	3,263	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	4	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,375.00000	2,272	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		13.00000	13	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,435.00000	1,341	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		73.00000	82	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		77.00000	71	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,715.00000	3,812	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		51.00000	47	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,689.00000	4,788	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,515.00000	3,412	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,523.00000	2,420	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	11	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,568.00000	1,471	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		55.00000	62	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,572.00000	2,469	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		10.00000	10	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,613.00000	1,516	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		50.00000	57	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,615.00000	3,511	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,622.00000	2,519	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		9.00000	10	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,658.00000	1,560	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		46.00000	51	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		871.00000	800	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		259.00000	291	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,415.00000	3,312	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,424.00000	2,321	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		12.00000	12	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,479.00000	1,384	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		67.00000	75	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,714.00000	3,611	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,721.00000	2,617	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		8.00000	9	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,749.00000	1,651	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		37.00000	42	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		934.00000	860	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		222.00000	251	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,764.00000	3,661	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	29.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,770.00000	2,667	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	8	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,796.00000	1,697	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		34.00000	38	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		967.00000	891	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		205.00000	232	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		74.00000	69	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,812.00000	3,910	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,914.00000	3,810	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,919.00000	2,816	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		6.00000	7	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,937.00000	1,836	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		24.00000	28	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		52.00000	48	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,640.00000	4,739	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,964.00000	3,860	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,968.00000	2,865	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		6.00000	6	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,984.00000	1,884	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		22.00000	25	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,063.00000	3,960	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,068.00000	2,965	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	6	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,184.00000	1,097	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		122.00000	138	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,013.00000	3,910	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,018.00000	2,915	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	6	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,032.00000	1,931	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		19.00000	22	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,144.00000	1,060	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		132.00000	151	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,864.00000	3,761	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,869.00000	2,766	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	7	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,889.00000	1,790	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		27.00000	31	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,113.00000	4,010	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,117.00000	3,014	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	5	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,129.00000	2,026	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			17.00000	17	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,224.00000	1,134	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			112.00000	125	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,263.00000	4,160	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	1	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,266.00000	3,163	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	4	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,277.00000	2,174	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			14.00000	15	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,349.00000	1,256	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			87.00000	98	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,363.00000	4,259	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			63.00000	58	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,201.00000	4,299	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			35.00000	32	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,673.00000	5,773	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			16.00000	15	38.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,654.00000	7,756	38.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			34.00000	31	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,772.00000	5,872	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			16.00000	14	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,754.00000	7,855	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,163.00000	4,060	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,167.00000	3,064	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	5	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,178.00000	2,075	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			16.00000	16	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			33.00000	30	36.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,871.00000	5,971	36.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			15.00000	14	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,853.00000	7,955	38.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			32.00000	29	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			5,969.00000	6,070	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			15.00000	13	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			7,953.00000	8,054	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			32.00000	30	36.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			5,920.00000	6,021	36.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			15.00000	14	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			7,903.00000	8,005	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			30.00000	27	36.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,118.00000	6,218	36.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			14.00000	12	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,101.00000	8,203	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			29.00000	27	37.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,167.00000	6,268	37.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			13.00000	12	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,151.00000	8,253	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,814.00000	3,711	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,820.00000	2,717	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	8	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			29.00000	26	37.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,216.00000	6,317	37.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			13.00000	11	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,201.00000	8,302	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			31.00000	28	36.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,019.00000	6,119	36.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			15.00000	13	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,002.00000	8,104	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,313.00000	4,209	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	1	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,326.00000	2,223	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	14	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,392.00000	1,298	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			80.00000	90	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			76.00000	70	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,763.00000	3,861	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			16.00000	15	38.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,704.00000	7,806	38.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,413.00000	4,309	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			36.00000	33	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,623.00000	5,724	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			17.00000	15	38.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,604.00000	7,706	38.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,463.00000	4,359	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,465.00000	3,362	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,474.00000	2,370	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			11.00000	12	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,523.00000	1,427	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			61.00000	68	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			17.00000	15	38.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,555.00000	7,656	38.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,213.00000	4,110	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		3,217.00000	3,113	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	5	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		2,228.00000	2,124	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		15.00000	16	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,307.00000	1,215	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		95.00000	106	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		33.00000	31	36.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,821.00000	5,922	36.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		16.00000	14	38.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,803.00000	7,905	38.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		31.00000	28	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,068.00000	6,169	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		14.00000	12	38.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,052.00000	8,153	38.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.48590	8.59110		21.64	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		329.00000	306	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,738.00000	1,820	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,201.00000	1,124	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		210.00000	238	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		756.00000	700	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		565.00000	615	21.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		673.00000	625	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		682.00000	739	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		713.00000	661	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		622.00000	675	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		735.00000	680	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		593.00000	644	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		693.00000	642	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		652.00000	706	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		654.00000	607	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		713.00000	771	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		141.00000	132	30.78	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,700.00000	3,796	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		802.00000	744	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		511.00000	558	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		439.00000	407	24.21	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,248.00000	1,321	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		850.00000	789	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		459.00000	503	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,072.00000	1,001	20.28	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		281.00000	315	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		826.00000	766	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		485.00000	530	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		486.00000	451	23.67	0.00	0	21,795.00

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	9.20	Put			1,095.00000	1,165	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			779.00000	722	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			538.00000	586	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			875.00000	813	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			434.00000	477	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			636.00000	591	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			745.00000	805	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			602.00000	559	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			811.00000	873	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			619.00000	574	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			778.00000	839	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			586.00000	544	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			845.00000	908	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			540.00000	501	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			949.00000	1,015	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			570.00000	529	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			879.00000	943	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			526.00000	488	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			985.00000	1,052	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			499.00000	463	23.53	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,058.00000	1,127	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			512.00000	475	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,021.00000	1,089	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			555.00000	515	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			914.00000	979	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			417.00000	387	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,326.00000	1,402	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			388.00000	360	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,446.00000	1,524	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			407.00000	378	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,366.00000	1,442	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			369.00000	344	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,528.00000	1,608	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			397.00000	369	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,406.00000	1,483	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			153.00000	143	30.23	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,462.00000	3,557	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			378.00000	352	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,487.00000	1,566	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			308.00000	287	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,867.00000	1,951	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			277.00000	258	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,085.00000	2,172	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			301.00000	281	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,910.00000	1,995	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			322.00000	300	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,781.00000	1,864	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			439.00000	407	24.21	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,248.00000	1,321	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			955.00000	889	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			364.00000	403	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			361.00000	336	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,570.00000	1,650	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			344.00000	320	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,653.00000	1,735	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			315.00000	293	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,823.00000	1,907	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			288.00000	269	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,997.00000	2,083	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			130.00000	122	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,939.00000	4,036	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			928.00000	863	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			387.00000	427	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			352.00000	328	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,611.00000	1,692	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			337.00000	313	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,695.00000	1,777	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			295.00000	275	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,954.00000	2,039	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			282.00000	264	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,041.00000	2,128	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			128.00000	120	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,987.00000	4,084	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			344.00000	320	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,653.00000	1,735	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			288.00000	269	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,997.00000	2,083	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			265.00000	247	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,174.00000	2,262	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			123.00000	114	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,131.00000	4,228	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			322.00000	300	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,781.00000	1,864	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			282.00000	264	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,041.00000	2,128	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			271.00000	253	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,130.00000	2,217	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			260.00000	242	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,219.00000	2,306	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			249.00000	232	27.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,308.00000	2,396	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		116.00000	108	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,275.00000	4,372	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		352.00000	328	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,611.00000	1,692	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		124.00000	116	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,083.00000	4,180	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,103.00000	1,030	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		262.00000	294	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		428.00000	397	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,287.00000	1,361	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		337.00000	313	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,695.00000	1,777	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,135.00000	1,061	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		244.00000	275	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		361.00000	336	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,570.00000	1,650	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		139.00000	130	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,747.00000	3,844	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,168.00000	1,092	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		227.00000	256	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		450.00000	418	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,209.00000	1,282	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		428.00000	397	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,287.00000	1,361	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		136.00000	128	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,795.00000	3,892	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		462.00000	428	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,171.00000	1,243	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,841.00000	4,736	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,349.00000	3,244	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		8.00000	8	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,901.00000	1,803	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		60.00000	67	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		194.00000	181	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,853.00000	2,945	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		74.00000	69	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,733.00000	5,834	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		49.00000	46	36.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,208.00000	7,310	36.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,091.00000	4,986	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,597.00000	3,492	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	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	6.50	Call			2,131.00000	2,029	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			40.00000	43	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			215.00000	200	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,624.00000	2,714	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			126.00000	118	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,035.00000	4,132	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			79.00000	74	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,488.00000	5,588	34.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			52.00000	49	36.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,961.00000	7,063	36.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,392.00000	1,302	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			151.00000	166	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			474.00000	440	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,133.00000	1,204	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			407.00000	378	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,366.00000	1,442	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			156.00000	146	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,415.00000	3,510	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,398.00000	3,293	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			7.00000	7	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,418.00000	2,314	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			27.00000	28	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,513.00000	1,420	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			122.00000	135	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			198.00000	185	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,807.00000	2,899	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			100.00000	94	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,709.00000	4,808	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,611.00000	2,507	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			20.00000	21	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,681.00000	1,586	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			90.00000	100	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			148.00000	138	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,557.00000	3,653	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			107.00000	100	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,516.00000	4,614	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			187.00000	174	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,946.00000	3,038	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			132.00000	124	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,891.00000	3,988	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			96.00000	89	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,855.00000	4,953	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,647.00000	3,542	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,660.00000	2,556	21.77	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 14/06/2010 Currency Future	5.95	Put		19.00000	20	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,724.00000	1,628	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		83.00000	93	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		983.00000	916	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		342.00000	380	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		180.00000	168	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,039.00000	3,132	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		93.00000	87	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,952.00000	5,051	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,498.00000	3,393	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,514.00000	2,410	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		23.00000	25	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,596.00000	1,502	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		105.00000	116	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		901.00000	838	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		410.00000	452	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		255.00000	237	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,264.00000	2,351	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		170.00000	159	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,179.00000	3,273	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		89.00000	83	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,098.00000	5,197	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,448.00000	3,343	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	7	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,466.00000	2,362	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		25.00000	26	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,555.00000	1,461	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		113.00000	125	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		167.00000	156	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,226.00000	3,320	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		120.00000	112	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,179.00000	4,276	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		87.00000	82	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,146.00000	5,246	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		244.00000	227	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,353.00000	2,441	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		164.00000	153	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,273.00000	3,367	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		118.00000	110	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,227.00000	4,324	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		86.00000	81	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,195.00000	5,295	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		177.00000	165	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,086.00000	3,179	29.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			91.00000	85	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,000.00000	5,100	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,696.00000	3,591	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	5	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,708.00000	2,605	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			17.00000	19	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,768.00000	1,671	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			77.00000	85	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,012.00000	943	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			321.00000	357	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			277.00000	258	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,085.00000	2,172	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			183.00000	171	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			2,992.00000	3,085	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			94.00000	88	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,903.00000	5,002	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,746.00000	3,641	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,757.00000	2,653	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	17	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,812.00000	1,715	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			71.00000	79	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,042.00000	972	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			301.00000	336	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,796.00000	3,691	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,806.00000	2,702	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	16	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,856.00000	1,759	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			65.00000	73	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			191.00000	178	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,900.00000	2,992	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			134.00000	126	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,843.00000	3,940	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			97.00000	91	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,806.00000	4,905	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,945.00000	3,840	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,953.00000	2,849	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			12.00000	13	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,991.00000	1,892	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			50.00000	56	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			202.00000	188	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,761.00000	2,852	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			102.00000	95	32.64	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	13.15	Put		4,661.00000	4,759	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,995.00000	3,890	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,002.00000	2,898	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		11.00000	12	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,037.00000	1,937	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		46.00000	51	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		206.00000	192	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,715.00000	2,806	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		143.00000	134	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,652.00000	3,748	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		104.00000	97	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,612.00000	4,711	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,044.00000	3,939	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,052.00000	2,947	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		10.00000	11	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,084.00000	1,983	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		43.00000	47	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,238.00000	1,157	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		197.00000	221	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		211.00000	196	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,669.00000	2,760	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		145.00000	136	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,604.00000	3,700	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		105.00000	98	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,564.00000	4,662	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,094.00000	3,989	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,101.00000	2,996	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		10.00000	10	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,276.00000	1,191	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		185.00000	205	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,895.00000	3,790	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	4	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,904.00000	2,800	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		13.00000	14	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,946.00000	1,847	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		55.00000	61	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		70.00000	65	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,978.00000	6,079	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		173.00000	162	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,132.00000	3,226	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		69.00000	64	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,028.00000	6,128	35.01	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 14/06/2010 Currency Future	14.60	Call		68.00000	63	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,077.00000	6,177	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,293.00000	4,188	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,299.00000	3,194	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		8.00000	8	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,322.00000	2,218	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		31.00000	32	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,432.00000	1,341	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		141.00000	155	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		114.00000	107	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,323.00000	4,421	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		73.00000	69	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,782.00000	5,883	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,342.00000	4,238	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	2	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,370.00000	2,266	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		29.00000	30	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,472.00000	1,380	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		131.00000	144	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		43.00000	40	37.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,702.00000	7,804	37.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,243.00000	4,138	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	2	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,250.00000	3,145	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		9.00000	9	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,274.00000	2,170	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		33.00000	34	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		72.00000	68	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,831.00000	5,932	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		42.00000	39	37.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,801.00000	7,903	37.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		4,144.00000	4,039	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	3	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		3,151.00000	3,046	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		9.00000	10	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		2,179.00000	2,075	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		38.00000	39	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,314.00000	1,225	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		173.00000	189	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		70.00000	66	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		5,929.00000	6,030	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		41.00000	38	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		7,900.00000	8,003	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		40.00000	37	37.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		7,999.00000	8,101	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		41.00000	38	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		7,950.00000	8,052	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		244.00000	227	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,353.00000	2,441	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		118.00000	110	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,227.00000	4,324	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		66.00000	61	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,175.00000	6,275	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		38.00000	34	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,147.00000	8,249	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		66.00000	61	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,175.00000	6,275	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,846.00000	3,740	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		4.00000	4	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,855.00000	2,751	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		14.00000	15	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		239.00000	222	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,398.00000	2,486	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		65.00000	60	35.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,224.00000	6,324	35.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		37.00000	34	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,196.00000	8,298	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		234.00000	217	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,443.00000	2,531	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		64.00000	59	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,273.00000	6,374	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		37.00000	33	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,245.00000	8,347	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		40.00000	36	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,049.00000	8,150	37.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		43.00000	40	37.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,752.00000	7,854	37.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,392.00000	4,287	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		75.00000	70	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,684.00000	5,784	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		44.00000	41	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,653.00000	7,755	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,442.00000	4,337	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		76.00000	71	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,635.00000	5,735	34.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		44.00000	41	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,603.00000	7,705	37.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.37760	13.36540		18.59	3,344,400.00	250	26,585.00
£ / R On 14/09/2009 Currency Future	13.35	Call		290.00000	284	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		275.00000	256	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		270.00000	263	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		305.00000	286	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		270.00000	263	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		305.00000	286	18.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		252.00000	245	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		336.00000	317	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		218.00000	211	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		403.00000	384	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		190.00000	183	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		474.00000	455	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		190.00000	183	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		474.00000	455	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		380.00000	375	19.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		214.00000	197	19.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		446.00000	442	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		181.00000	165	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		554.00000	552	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		138.00000	125	20.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		481.00000	478	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		165.00000	150	19.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		592.00000	591	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		126.00000	113	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		670.00000	671	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		105.00000	93	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		517.00000	515	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		151.00000	137	20.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		380.00000	375	19.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		214.00000	197	19.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		290.00000	284	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		275.00000	256	18.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		204.00000	196	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		438.00000	419	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		234.00000	227	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		369.00000	350	19.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		319.00000	313	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		253.00000	235	18.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		412.00000	408	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		197.00000	181	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		446.00000	442	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		181.00000	165	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		592.00000	591	20.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put			126.00000	113	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			349.00000	343	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			233.00000	216	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			412.00000	408	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			197.00000	181	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			711.00000	712	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			96.00000	85	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			631.00000	631	20.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			115.00000	103	20.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			103.00000	98	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			838.00000	820	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			154.00000	147	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			589.00000	570	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			135.00000	128	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			669.00000	650	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			144.00000	137	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			629.00000	610	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			135.00000	128	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			669.00000	650	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			110.00000	104	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			795.00000	777	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			86.00000	80	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			970.00000	953	24.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			91.00000	86	23.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			926.00000	908	23.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			103.00000	98	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			838.00000	820	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			76.00000	71	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,060.00000	1,043	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			67.00000	63	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,152.00000	1,135	25.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			63.00000	59	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,198.00000	1,182	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			80.00000	75	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,015.00000	998	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			43.00000	40	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,528.00000	1,513	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			34.00000	31	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,768.00000	1,754	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			21.00000	19	31.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,255.00000	2,241	31.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			27.00000	25	30.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,012.00000	1,997	30.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			29.00000	27	30.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,914.00000	1,900	30.15	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 14/09/2009 Currency Future	15.15	Call			32.00000	30	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,817.00000	1,802	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			43.00000	40	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,528.00000	1,513	27.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			57.00000	53	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,291.00000	1,275	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			48.00000	45	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,433.00000	1,417	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			34.00000	31	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,768.00000	1,754	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			37.00000	35	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,672.00000	1,657	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			41.00000	38	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,576.00000	1,561	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			35.00000	33	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,720.00000	1,705	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			39.00000	36	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,624.00000	1,609	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			46.00000	42	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,480.00000	1,465	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			41.00000	38	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,576.00000	1,561	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			28.00000	26	30.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,963.00000	1,949	30.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			31.00000	29	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,865.00000	1,851	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			51.00000	47	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,385.00000	1,370	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			27.00000	25	30.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,012.00000	1,997	30.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			21.00000	19	31.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,255.00000	2,241	31.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			24.00000	22	31.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,109.00000	2,095	31.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			20.00000	18	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,304.00000	2,290	32.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			19.00000	17	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,353.00000	2,339	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			23.00000	21	31.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,157.00000	2,144	31.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			71.00000	67	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,106.00000	1,089	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			17.00000	15	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,451.00000	2,438	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			54.00000	50	26.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put		1,338.00000	1,322	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		46.00000	42	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,480.00000	1,465	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		26.00000	24	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,060.00000	2,046	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		80.00000	75	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,015.00000	998	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		118.00000	112	22.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		752.00000	734	22.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		126.00000	120	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		710.00000	692	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		97.00000	91	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		882.00000	864	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		60.00000	56	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,244.00000	1,228	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		28.00000	26	30.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,963.00000	1,949	30.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		15.00000	14	33.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,550.00000	2,536	33.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		26.00000	24	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,060.00000	2,046	30.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		17.00000	15	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,451.00000	2,438	32.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		15.00000	14	33.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,550.00000	2,536	33.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		14.00000	12	33.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,648.00000	2,635	33.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		12.00000	11	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,747.00000	2,734	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		35.00000	33	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,720.00000	1,705	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		22.00000	20	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,206.00000	2,192	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		18.00000	16	32.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,402.00000	2,389	32.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		22.00000	20	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,206.00000	2,192	31.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		16.00000	15	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,500.00000	2,487	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		14.00000	13	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,599.00000	2,585	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		13.00000	12	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,698.00000	2,684	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		71.00000	67	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,106.00000	1,089	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			10.00000	9	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,945.00000	2,932	34.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			97.00000	91	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			882.00000	864	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			54.00000	50	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,338.00000	1,322	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			32.00000	30	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,817.00000	1,802	29.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			57.00000	53	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,291.00000	1,275	26.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			165.00000	158	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			550.00000	531	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			144.00000	137	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			629.00000	610	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			110.00000	104	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			795.00000	777	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			60.00000	56	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,244.00000	1,228	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			154.00000	147	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			589.00000	570	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			177.00000	170	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			512.00000	492	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			76.00000	71	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,060.00000	1,043	24.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			204.00000	196	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			438.00000	419	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,265.00000	5,278	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,766.00000	3,778	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	38.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,273.00000	2,284	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	6	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			837.00000	840	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			72.00000	63	21.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			5.00000	5	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,740.00000	3,727	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	44.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,237.00000	5,224	44.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	50.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,736.00000	6,723	50.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,715.00000	5,728	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,215.00000	4,228	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,720.00000	2,731	35.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put			4.00000	3	35.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,247.00000	1,255	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			32.00000	27	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			8.00000	7	36.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,292.00000	3,279	36.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	2	42.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,787.00000	4,775	42.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,286.00000	6,274	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,965.00000	5,978	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,465.00000	4,478	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,968.00000	2,980	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			3.00000	3	37.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,488.00000	1,496	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			22.00000	19	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			9.00000	8	35.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,044.00000	3,031	35.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			3.00000	3	41.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,538.00000	4,525	41.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	47.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,036.00000	6,024	47.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			794.00000	797	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			79.00000	69	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			924.00000	929	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			59.00000	51	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			752.00000	754	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			87.00000	77	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			969.00000	974	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			53.00000	46	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			880.00000	884	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			65.00000	57	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			631.00000	631	20.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			115.00000	103	20.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			752.00000	754	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			87.00000	77	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,466.00000	3,478	37.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	1	37.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,471.00000	2,482	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			6.00000	5	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			6.00000	6	37.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,541.00000	3,528	37.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	2	45.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,536.00000	5,524	45.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	54.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,536.00000	7,523	54.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,365.00000	4,378	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,366.00000	3,378	37.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	37.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,372.00000	2,383	32.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			6.00000	5	32.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,391.00000	1,399	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			26.00000	22	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			6.00000	5	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,640.00000	3,628	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	46.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,636.00000	5,624	46.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	54.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,636.00000	7,623	54.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,265.00000	4,278	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,267.00000	3,279	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,295.00000	1,303	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			30.00000	25	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	1	46.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,736.00000	5,724	46.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	55.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,736.00000	7,723	55.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,217.00000	3,229	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			2.00000	1	37.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,223.00000	2,234	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	7	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			5.00000	5	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,790.00000	3,777	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	46.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,786.00000	5,774	46.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	55.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,786.00000	7,773	55.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,066.00000	4,078	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,068.00000	3,080	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,075.00000	2,086	30.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	8	30.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,106.00000	1,112	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			40.00000	34	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			5.00000	4	39.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		3,939.00000	3,926	39.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	47.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,936.00000	5,924	47.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	56.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,936.00000	7,923	56.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,966.00000	3,978	38.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	38.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,976.00000	1,987	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		11.00000	9	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,014.00000	1,019	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		48.00000	41	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		4.00000	4	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,039.00000	4,026	39.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,036.00000	8,023	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,916.00000	3,928	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,919.00000	2,930	36.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	36.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,927.00000	1,937	29.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		12.00000	10	29.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		4.00000	4	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,089.00000	4,076	39.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	47.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,086.00000	6,074	47.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,085.00000	8,073	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,866.00000	3,878	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	38.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,869.00000	2,881	36.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	36.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,878.00000	1,888	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		13.00000	11	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		4.00000	4	39.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,139.00000	4,126	39.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	48.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,136.00000	6,124	48.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,135.00000	8,123	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,769.00000	2,781	35.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		4.00000	3	35.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,780.00000	1,790	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		14.00000	12	28.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		4.00000	3	40.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,238.00000	4,226	40.26	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	19.60	Call		1.00000	1	48.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,236.00000	6,224	48.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,235.00000	8,223	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,816.00000	3,828	38.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	38.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,819.00000	2,831	36.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		4.00000	3	36.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,829.00000	1,839	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		13.00000	11	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		4.00000	3	40.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,189.00000	4,176	40.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		1.00000	1	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,186.00000	6,174	48.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,185.00000	8,173	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		4,016.00000	4,028	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		3,018.00000	3,030	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		3.00000	2	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		2,026.00000	2,036	30.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		10.00000	9	30.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		1,059.00000	1,065	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		44.00000	37	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		5.00000	4	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		3,989.00000	3,976	39.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		1.00000	1	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		5,986.00000	5,974	47.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		7,986.00000	7,973	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		4,165.00000	4,178	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		3,167.00000	3,179	37.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		2.00000	2	37.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		2,174.00000	2,185	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		8.00000	7	31.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		1,200.00000	1,207	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		35.00000	29	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		5.00000	4	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		3,840.00000	3,827	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	1	46.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		5,836.00000	5,824	46.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		1.00000	1	55.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		7,836.00000	7,823	55.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		4,415.00000	4,428	38.17	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	8.95	Put		0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call		3,416.00000	3,428	37.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put		1.00000	1	37.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call		2,421.00000	2,433	33.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put		6.00000	5	33.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call		1,439.00000	1,448	25.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put		24.00000	20	25.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call		6.00000	5	37.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put		3,591.00000	3,578	37.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call		2.00000	2	45.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put		5,586.00000	5,574	45.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	54.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		7,586.00000	7,573	54.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,565.00000	4,578	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		3,566.00000	3,578	37.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		1.00000	0	37.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		2,570.00000	2,582	34.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		5.00000	4	34.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		1,585.00000	1,594	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		19.00000	16	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		7.00000	6	36.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		3,441.00000	3,428	36.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		2.00000	2	45.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		5,436.00000	5,424	45.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		1.00000	1	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		7,436.00000	7,423	53.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		4,615.00000	4,628	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		3,616.00000	3,628	37.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		1.00000	0	37.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		2,620.00000	2,632	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		5.00000	4	34.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		1,633.00000	1,643	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put		18.00000	15	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		7.00000	6	36.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,392.00000	3,379	36.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		2.00000	2	45.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,386.00000	5,374	45.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,386.00000	7,373	53.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		4,315.00000	4,328	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		3,317.00000	3,329	37.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		1.00000	1	37.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			2,322.00000	2,333	32.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	6	32.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,343.00000	1,351	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			28.00000	23	25.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			6.00000	5	37.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,690.00000	3,677	37.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	1	46.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,686.00000	5,674	46.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	54.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,686.00000	7,673	54.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,716.00000	3,728	38.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	38.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,731.00000	1,741	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			15.00000	13	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			4.00000	3	40.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,288.00000	4,276	40.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	56.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,285.00000	8,273	56.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.59680		13.58480		19.38	0.00	0	14,954.00
£ / R On 14/12/2009 Currency Future	13.60	Call			601.00000	596	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			616.00000	599	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			581.00000	576	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			646.00000	629	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			601.00000	596	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			616.00000	599	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			562.00000	557	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			677.00000	660	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			544.00000	539	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			709.00000	692	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			493.00000	487	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			808.00000	791	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			509.00000	504	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			775.00000	757	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			909.00000	907	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			324.00000	310	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			691.00000	688	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			506.00000	491	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			741.00000	739	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			456.00000	442	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			794.00000	792	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			409.00000	395	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			822.00000	820	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			387.00000	373	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			879.00000	877	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			344.00000	330	18.61	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.45	Call			667.00000	664	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			532.00000	517	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			581.00000	576	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			646.00000	629	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			526.00000	521	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			742.00000	724	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			509.00000	504	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			775.00000	757	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			544.00000	539	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			709.00000	692	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			643.00000	641	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			559.00000	544	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			691.00000	688	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			506.00000	491	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			716.00000	713	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			481.00000	466	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			794.00000	792	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			409.00000	395	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			822.00000	820	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			387.00000	373	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			850.00000	848	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			365.00000	351	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			562.00000	557	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			677.00000	660	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			667.00000	664	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			532.00000	517	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			621.00000	618	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			586.00000	571	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			850.00000	848	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			365.00000	351	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			939.00000	938	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			305.00000	291	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			601.00000	596	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			616.00000	599	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			380.00000	375	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,095.00000	1,078	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			462.00000	456	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			877.00000	859	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			447.00000	441	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			912.00000	894	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			447.00000	441	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			912.00000	894	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			433.00000	427	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			948.00000	930	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			393.00000	387	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put		1,058.00000	1,040	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		346.00000	340	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,211.00000	1,193	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		368.00000	363	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,133.00000	1,116	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		357.00000	351	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,172.00000	1,154	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		335.00000	329	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,250.00000	1,232	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		262.00000	257	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,577.00000	1,560	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		270.00000	265	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,535.00000	1,518	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		315.00000	309	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,330.00000	1,312	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		296.00000	290	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,411.00000	1,393	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		278.00000	273	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,493.00000	1,476	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		247.00000	241	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,662.00000	1,645	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		233.00000	227	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,748.00000	1,731	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		219.00000	214	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,835.00000	1,818	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		173.00000	171	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,189.00000	2,174	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		433.00000	427	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		948.00000	930	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		405.00000	400	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,021.00000	1,003	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		493.00000	487	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		808.00000	791	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		315.00000	309	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,330.00000	1,312	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		419.00000	413	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		984.00000	966	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		325.00000	319	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,290.00000	1,272	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		305.00000	299	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,370.00000	1,353	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		287.00000	281	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,452.00000	1,435	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		226.00000	221	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,791.00000	1,774	23.26	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 14/12/2009 Currency Future	13.85	Call		509.00000	504	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		775.00000	757	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		477.00000	471	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		842.00000	825	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		419.00000	413	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		984.00000	966	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		325.00000	319	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,290.00000	1,272	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		254.00000	249	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,619.00000	1,602	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		305.00000	299	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,370.00000	1,353	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		239.00000	234	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,705.00000	1,688	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		357.00000	351	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,172.00000	1,154	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		262.00000	257	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,577.00000	1,560	22.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		368.00000	363	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,133.00000	1,116	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,286.00000	5,297	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,800.00000	3,811	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		15.00000	14	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,333.00000	2,343	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		49.00000	46	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,035.00000	1,035	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		251.00000	238	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		149.00000	147	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,364.00000	2,350	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		46.00000	47	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,761.00000	3,750	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		27.00000	26	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,242.00000	5,229	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		17.00000	17	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,733.00000	6,720	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,735.00000	5,747	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,243.00000	4,254	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	7	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,770.00000	2,781	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		36.00000	34	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,376.00000	1,382	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		141.00000	135	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		201.00000	197	23.77	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	15.35	Put			1,967.00000	1,950	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			66.00000	66	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,331.00000	3,319	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			30.00000	29	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,795.00000	4,783	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			20.00000	20	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,286.00000	6,273	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,985.00000	5,997	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,490.00000	4,501	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	4	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,015.00000	3,025	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			30.00000	29	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,593.00000	1,599	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			108.00000	102	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			80.00000	80	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,095.00000	3,083	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			32.00000	32	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,547.00000	4,535	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	22	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,038.00000	6,025	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			971.00000	969	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			286.00000	273	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,173.00000	1,174	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			189.00000	177	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,103.00000	1,103	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			218.00000	206	18.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			971.00000	969	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			286.00000	273	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,069.00000	1,068	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			234.00000	221	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,003.00000	1,002	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			268.00000	255	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			767.00000	765	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			432.00000	418	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			462.00000	456	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			877.00000	859	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			716.00000	713	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			481.00000	466	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			433.00000	427	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			948.00000	930	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			477.00000	471	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			842.00000	825	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			643.00000	641	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			559.00000	544	19.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,504.00000	3,515	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			20.00000	18	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,527.00000	2,537	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			42.00000	40	22.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			54.00000	55	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,569.00000	3,558	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			25.00000	24	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,540.00000	5,527	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			13.00000	13	34.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,529.00000	7,516	34.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,391.00000	4,402	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	5	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,406.00000	3,417	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	20	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,430.00000	2,440	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			45.00000	43	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,505.00000	1,511	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			120.00000	114	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			50.00000	51	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,665.00000	3,654	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			24.00000	24	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,640.00000	5,627	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			13.00000	13	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,628.00000	7,616	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,259.00000	3,270	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			24.00000	23	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,285.00000	2,295	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			50.00000	48	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			44.00000	45	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,810.00000	3,798	25.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			24.00000	23	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,789.00000	5,776	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			13.00000	12	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,778.00000	7,765	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,292.00000	4,303	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	7	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,308.00000	3,319	26.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	22	26.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,419.00000	1,424	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			134.00000	128	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			207.00000	202	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,922.00000	1,906	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			24.00000	23	30.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,739.00000	5,726	30.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			13.00000	12	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put			7,728.00000	7,715	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,096.00000	4,107	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			11.00000	10	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,113.00000	3,123	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			28.00000	26	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,141.00000	2,150	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			56.00000	53	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,251.00000	1,256	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			166.00000	159	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			185.00000	181	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,100.00000	2,084	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			39.00000	40	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			3,955.00000	3,944	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			23.00000	22	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			5,938.00000	5,926	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			12.00000	11	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			7,927.00000	7,915	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,948.00000	3,959	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			13.00000	12	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,966.00000	2,976	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			31.00000	30	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			2,000.00000	2,007	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			65.00000	61	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			1,138.00000	1,138	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			203.00000	191	18.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			167.00000	165	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,232.00000	2,218	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			37.00000	37	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,102.00000	4,090	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			22.00000	21	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,087.00000	6,075	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			11.00000	11	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,076.00000	8,064	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,899.00000	3,910	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			14.00000	13	28.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,917.00000	2,927	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			32.00000	31	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,954.00000	1,961	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			69.00000	64	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			161.00000	159	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,276.00000	2,262	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			36.00000	36	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,151.00000	4,139	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			22.00000	21	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,137.00000	6,124	31.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call		11.00000	10	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,126.00000	8,114	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,849.00000	3,860	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		14.00000	13	28.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,868.00000	2,878	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		33.00000	32	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,908.00000	1,915	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		73.00000	68	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		155.00000	153	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,320.00000	2,306	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		35.00000	36	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,201.00000	4,189	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		21.00000	21	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,186.00000	6,174	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		10.00000	10	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,176.00000	8,163	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,751.00000	3,761	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		16.00000	15	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,816.00000	1,823	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		82.00000	77	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		143.00000	142	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,409.00000	2,395	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		34.00000	34	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,299.00000	4,288	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		10.00000	9	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,275.00000	8,263	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,819.00000	2,829	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		34.00000	33	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,862.00000	1,869	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		77.00000	72	19.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		35.00000	35	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,250.00000	4,238	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		21.00000	20	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,236.00000	6,223	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		10.00000	10	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,225.00000	8,213	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		4,047.00000	4,057	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		12.00000	11	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		3,064.00000	3,074	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		29.00000	27	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		2,093.00000	2,102	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		58.00000	55	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		1,210.00000	1,215	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		175.00000	168	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		180.00000	176	24.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.55	Put			2,145.00000	2,129	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			38.00000	39	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,003.00000	3,992	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			23.00000	22	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			5,988.00000	5,975	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			12.00000	11	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			7,977.00000	7,965	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			4,145.00000	4,156	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			10.00000	9	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			3,161.00000	3,172	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	25	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			2,189.00000	2,198	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			54.00000	51	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,292.00000	1,297	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			157.00000	151	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			190.00000	186	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,056.00000	2,039	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			41.00000	42	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			3,906.00000	3,895	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			23.00000	23	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			5,889.00000	5,876	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			12.00000	12	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			7,877.00000	7,865	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			4,539.00000	4,551	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	4	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,554.00000	3,564	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			19.00000	18	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,576.00000	2,586	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			41.00000	39	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,637.00000	1,643	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			102.00000	96	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			239.00000	234	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,705.00000	1,688	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			56.00000	57	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,521.00000	3,510	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			25.00000	25	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,490.00000	5,478	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			14.00000	13	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			7,479.00000	7,466	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,589.00000	4,600	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	4	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,603.00000	3,614	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			18.00000	17	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,624.00000	2,634	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			39.00000	37	23.27	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,681.00000	1,688	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			97.00000	91	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			59.00000	59	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,474.00000	3,462	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			25.00000	25	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,441.00000	5,428	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			14.00000	13	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,429.00000	7,417	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,440.00000	4,452	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,455.00000	3,466	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			21.00000	19	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,479.00000	2,488	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			44.00000	41	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,549.00000	1,555	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			114.00000	108	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			226.00000	221	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,791.00000	1,774	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			52.00000	53	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,617.00000	3,606	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			25.00000	24	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,590.00000	5,577	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			13.00000	13	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,578.00000	7,566	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,342.00000	4,353	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,357.00000	3,368	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	21	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,382.00000	2,391	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			47.00000	44	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,462.00000	1,468	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			127.00000	121	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			213.00000	208	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,878.00000	1,862	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			48.00000	49	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,713.00000	3,702	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			24.00000	23	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,689.00000	5,677	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			13.00000	12	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,678.00000	7,666	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,194.00000	4,205	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	8	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,210.00000	3,221	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			26.00000	24	25.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,237.00000	2,246	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		52.00000	49	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,334.00000	1,339	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		149.00000	143	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		196.00000	191	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,011.00000	1,994	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		43.00000	44	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,858.00000	3,847	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		24.00000	23	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,839.00000	5,826	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		12.00000	12	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,828.00000	7,815	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,997.00000	4,009	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		13.00000	12	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,046.00000	2,054	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		61.00000	57	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		37.00000	37	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,052.00000	4,041	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		11.00000	11	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,027.00000	8,014	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,701.00000	3,712	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	15	27.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,722.00000	2,732	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		37.00000	35	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,771.00000	1,778	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		86.00000	81	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		138.00000	136	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,453.00000	2,440	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		34.00000	34	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,349.00000	4,337	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		20.00000	20	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,335.00000	6,323	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		9.00000	9	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,325.00000	8,312	34.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.80840	13.79820		19.52	0.00	0	62.00
£ / R On 15/03/2010 Currency Future	13.80	Call		823.00000	817	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		825.00000	809	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		804.00000	798	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		856.00000	839	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		785.00000	779	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		887.00000	871	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		749.00000	743	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		951.00000	935	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		699.00000	692	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,051.00000	1,034	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		715.00000	709	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.10	Put			1,017.00000	1,000	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,815.00000	2,822	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			67.00000	64	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,660.00000	4,670	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			12.00000	11	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			886.00000	881	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			738.00000	722	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			931.00000	925	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			683.00000	667	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,275.00000	1,272	18.13	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			377.00000	364	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			1,002.00000	997	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			604.00000	588	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			544.00000	538	21.30	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,446.00000	1,429	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			954.00000	949	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			656.00000	640	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			1,027.00000	1,022	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			578.00000	563	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			1,104.00000	1,100	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			506.00000	492	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			1,078.00000	1,073	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			530.00000	515	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			732.00000	726	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			984.00000	967	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			767.00000	761	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			919.00000	902	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			844.00000	838	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			795.00000	779	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			908.00000	903	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			710.00000	694	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			978.00000	973	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			629.00000	614	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			1,052.00000	1,047	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			554.00000	539	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			865.00000	859	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			767.00000	750	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,319.00000	4,328	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			21.00000	20	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,346.00000	3,355	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			48.00000	46	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,387.00000	2,392	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			89.00000	84	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,548.00000	1,547	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			250.00000	239	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			595.00000	589	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,297.00000	1,280	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			387.00000	381	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,089.00000	2,073	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			255.00000	250	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,957.00000	2,942	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			172.00000	168	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,874.00000	3,860	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,222.00000	4,231	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			24.00000	23	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,249.00000	3,257	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			51.00000	49	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,293.00000	2,297	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			94.00000	89	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,475.00000	1,474	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			277.00000	266	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			569.00000	563	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,371.00000	1,354	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			372.00000	366	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,174.00000	2,158	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			245.00000	240	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,047.00000	3,032	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			166.00000	162	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,968.00000	3,954	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,126.00000	4,135	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			28.00000	27	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,152.00000	3,160	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			54.00000	52	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,199.00000	2,203	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			101.00000	94	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,405.00000	1,403	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			307.00000	295	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			357.00000	352	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,259.00000	2,243	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			235.00000	230	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,137.00000	3,122	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			160.00000	156	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,062.00000	4,048	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,030.00000	4,039	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			32.00000	31	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,055.00000	3,063	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			57.00000	55	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,106.00000	2,109	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			108.00000	101	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,337.00000	1,335	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			339.00000	326	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			521.00000	514	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,522.00000	1,506	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			344.00000	338	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,345.00000	2,330	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			226.00000	221	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,228.00000	3,213	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			154.00000	151	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,156.00000	4,142	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,883.00000	3,892	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	34	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,911.00000	2,919	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			62.00000	60	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,979.00000	1,982	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			131.00000	123	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,245.00000	1,242	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			397.00000	384	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			488.00000	481	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,639.00000	1,623	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			322.00000	317	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,474.00000	2,458	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			213.00000	208	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,364.00000	3,350	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			144.00000	141	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,296.00000	4,282	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,981.00000	3,990	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			33.00000	32	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,007.00000	3,015	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			59.00000	57	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,063.00000	2,066	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			115.00000	108	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,306.00000	1,303	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			357.00000	345	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			509.00000	503	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,561.00000	1,545	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			336.00000	331	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,388.00000	2,372	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			221.00000	217	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,273.00000	3,258	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			151.00000	147	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,203.00000	4,189	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,271.00000	4,280	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			23.00000	21	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,298.00000	3,306	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			49.00000	48	22.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			2,340.00000	2,345	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			91.00000	86	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,511.00000	1,510	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			263.00000	252	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			582.00000	575	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,334.00000	1,317	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			379.00000	374	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,131.00000	2,115	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			250.00000	245	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,002.00000	2,987	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			169.00000	165	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,921.00000	3,907	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,078.00000	4,087	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			30.00000	29	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,103.00000	3,112	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			55.00000	53	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,152.00000	2,156	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			104.00000	97	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,371.00000	1,369	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			322.00000	310	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			532.00000	526	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,484.00000	1,467	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			350.00000	345	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,302.00000	2,287	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			230.00000	226	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,182.00000	3,167	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			157.00000	154	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,109.00000	4,095	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,174.00000	4,183	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			26.00000	25	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,200.00000	3,209	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			52.00000	50	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,246.00000	2,250	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			98.00000	92	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,440.00000	1,439	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			292.00000	280	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			556.00000	550	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,408.00000	1,392	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			364.00000	359	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,216.00000	2,201	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			240.00000	235	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,092.00000	3,077	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			163.00000	159	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,015.00000	4,001	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,932.00000	3,941	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	33	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,959.00000	2,967	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			61.00000	58	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,021.00000	2,024	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			123.00000	115	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			498.00000	492	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,600.00000	1,584	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			329.00000	324	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,431.00000	2,415	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			217.00000	213	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,319.00000	3,304	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			148.00000	144	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,249.00000	4,236	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			865.00000	859	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			767.00000	750	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,514.00000	4,523	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			15.00000	15	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,541.00000	3,550	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			43.00000	41	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,576.00000	2,582	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			78.00000	74	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,698.00000	1,699	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			200.00000	190	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			652.00000	645	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,154.00000	1,137	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			420.00000	414	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,922.00000	1,906	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			277.00000	272	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,779.00000	2,764	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			186.00000	182	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,687.00000	3,673	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			79.00000	75	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,581.00000	5,567	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			35.00000	34	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,537.00000	7,525	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,368.00000	4,377	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			19.00000	18	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,395.00000	3,403	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			47.00000	45	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,434.00000	2,439	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			86.00000	81	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,585.00000	1,584	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			236.00000	226	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			395.00000	389	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,047.00000	2,031	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			175.00000	172	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,827.00000	3,813	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			74.00000	70	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,726.00000	5,712	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			33.00000	32	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,685.00000	7,673	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			71.00000	67	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,823.00000	5,809	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			32.00000	31	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,783.00000	7,772	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			69.00000	66	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,871.00000	5,857	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			31.00000	30	29.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,833.00000	7,822	29.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			65.00000	61	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,017.00000	6,003	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			29.00000	29	29.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,981.00000	7,970	29.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			62.00000	59	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,114.00000	6,100	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			28.00000	27	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,080.00000	8,069	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			61.00000	58	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,163.00000	6,149	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			27.00000	27	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,129.00000	8,118	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			60.00000	56	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,212.00000	6,198	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			26.00000	26	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,178.00000	8,167	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,785.00000	3,794	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	36	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,897.00000	1,899	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			149.00000	140	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,187.00000	1,183	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			439.00000	425	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			308.00000	303	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,560.00000	2,545	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			138.00000	134	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,390.00000	4,376	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			57.00000	54	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,309.00000	6,296	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			25.00000	25	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,277.00000	8,266	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			64.00000	60	27.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		6,066.00000	6,052	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		29.00000	28	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,030.00000	8,020	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		68.00000	64	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,920.00000	5,906	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		30.00000	30	29.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,882.00000	7,871	29.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,416.00000	4,425	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		18.00000	17	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,444.00000	3,452	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	44	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,481.00000	2,487	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		83.00000	79	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,622.00000	1,622	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		224.00000	214	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		403.00000	397	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,005.00000	1,989	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		179.00000	175	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,781.00000	3,767	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		76.00000	72	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,677.00000	5,663	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		33.00000	32	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,635.00000	7,624	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,562.00000	4,572	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		14.00000	13	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,590.00000	3,598	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		42.00000	40	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,624.00000	2,630	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		75.00000	72	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,737.00000	1,738	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		189.00000	179	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		429.00000	423	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,881.00000	1,865	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		189.00000	185	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,641.00000	3,627	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		81.00000	77	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,533.00000	5,518	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		35.00000	34	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,487.00000	7,476	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,611.00000	4,621	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		13.00000	12	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,639.00000	3,647	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	39	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,671.00000	2,678	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		73.00000	70	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 15/03/2010 Currency Future	12.20	Call		1,776.00000	1,777	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		178.00000	169	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		438.00000	432	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,840.00000	1,824	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		193.00000	189	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,595.00000	3,580	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		83.00000	79	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,484.00000	5,470	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		36.00000	35	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,438.00000	7,426	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,465.00000	4,474	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		17.00000	16	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,492.00000	3,501	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		44.00000	42	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,529.00000	2,535	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		80.00000	76	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,660.00000	1,660	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		212.00000	202	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		412.00000	406	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,963.00000	1,947	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		182.00000	178	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,734.00000	3,720	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		77.00000	73	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,629.00000	5,615	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		34.00000	33	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,586.00000	7,575	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		72.00000	69	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,774.00000	5,760	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		32.00000	31	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,734.00000	7,723	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,736.00000	3,745	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		38.00000	37	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,767.00000	2,774	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		69.00000	66	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,856.00000	1,858	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		158.00000	149	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,159.00000	1,155	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		461.00000	447	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		302.00000	297	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,603.00000	2,588	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		135.00000	131	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,436.00000	4,423	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		56.00000	53	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,358.00000	6,345	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		24.00000	24	29.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,326.00000	8,315	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,688.00000	3,696	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	38	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,719.00000	2,726	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		71.00000	68	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,816.00000	1,817	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		168.00000	159	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,131.00000	1,127	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		483.00000	469	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		295.00000	290	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,647.00000	2,632	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		132.00000	128	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,483.00000	4,469	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		55.00000	52	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,407.00000	6,394	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		24.00000	23	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,376.00000	8,365	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,834.00000	3,843	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		36.00000	35	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,863.00000	2,870	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		64.00000	62	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,938.00000	1,940	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		140.00000	131	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,216.00000	1,213	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		418.00000	404	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		315.00000	310	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,517.00000	2,501	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		141.00000	137	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,343.00000	4,329	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		59.00000	55	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,260.00000	6,247	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		26.00000	25	29.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,228.00000	8,217	29.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.01280	14.00430		19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,004.00000	999	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,000.00000	986	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		985.00000	980	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,031.00000	1,017	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		949.00000	943	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,095.00000	1,080	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		931.00000	925	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,127.00000	1,113	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		880.00000	874	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,226.00000	1,212	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		897.00000	891	20.11	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	14.30	Put		1,193.00000	1,178	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,268.00000	1,263	18.68	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		663.00000	651	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,064.00000	1,059	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		910.00000	896	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		303.00000	299	24.82	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,799.00000	3,786	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,106.00000	1,101	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		852.00000	838	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,173.00000	1,168	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		768.00000	755	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,128.00000	1,123	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		824.00000	810	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,196.00000	1,191	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		742.00000	728	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,243.00000	1,239	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		689.00000	676	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,150.00000	1,145	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		796.00000	782	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,044.00000	1,038	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		940.00000	926	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		967.00000	961	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,063.00000	1,048	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		914.00000	908	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,160.00000	1,145	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,024.00000	1,018	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		970.00000	956	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,085.00000	1,080	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		881.00000	867	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,024.00000	1,018	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		970.00000	956	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,044.00000	1,038	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		940.00000	926	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,128.00000	1,123	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		824.00000	810	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,219.00000	1,215	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		715.00000	702	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,344.00000	1,340	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		590.00000	577	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,293.00000	1,288	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		638.00000	626	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		803.00000	797	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,398.00000	1,384	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,931.00000	1,930	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		276.00000	268	17.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Call		1,579.00000	1,576	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		424.00000	413	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		615.00000	610	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,961.00000	1,947	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		440.00000	435	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,786.00000	2,773	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		318.00000	313	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,663.00000	3,651	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		234.00000	230	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,579.00000	4,567	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,968.00000	1,968	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		264.00000	255	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,612.00000	1,610	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		408.00000	397	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,318.00000	1,314	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		614.00000	601	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		626.00000	621	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,922.00000	1,908	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		448.00000	443	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,743.00000	2,730	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		323.00000	318	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,618.00000	3,606	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		237.00000	234	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,533.00000	4,521	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,411.00000	5,419	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	6	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,957.00000	3,964	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		53.00000	51	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,541.00000	2,545	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		137.00000	132	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,425.00000	1,421	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		521.00000	509	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		480.00000	475	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,576.00000	2,562	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		294.00000	290	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,890.00000	3,877	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		186.00000	183	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,282.00000	5,270	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		118.00000	116	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,714.00000	6,703	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,857.00000	5,865	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	3	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,387.00000	4,394	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		33.00000	32	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,942.00000	2,948	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		88.00000	86	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,714.00000	1,713	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		360.00000	350	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		556.00000	551	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,202.00000	2,188	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		338.00000	334	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,484.00000	3,471	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		213.00000	210	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,859.00000	4,847	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		137.00000	134	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,283.00000	6,272	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,106.00000	6,114	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,627.00000	4,635	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		23.00000	22	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,177.00000	3,183	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		72.00000	71	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,894.00000	1,893	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		289.00000	280	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		605.00000	600	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,001.00000	1,987	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		366.00000	362	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,262.00000	3,249	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		230.00000	227	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,626.00000	4,614	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		148.00000	145	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,044.00000	6,033	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,531.00000	4,539	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		27.00000	26	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,566.00000	3,573	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		62.00000	60	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,629.00000	2,633	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		125.00000	121	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,821.00000	1,820	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		316.00000	307	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		833.00000	827	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,328.00000	1,314	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		585.00000	580	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,081.00000	2,067	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		418.00000	414	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,914.00000	2,901	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,664.00000	3,671	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		60.00000	58	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,717.00000	2,722	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		113.00000	110	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call			864.00000	858	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,260.00000	1,245	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			433.00000	428	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,828.00000	2,815	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			313.00000	309	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,708.00000	3,696	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,676.00000	4,684	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			22.00000	21	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,713.00000	3,720	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			58.00000	57	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,762.00000	2,767	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			108.00000	104	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			299.00000	295	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,844.00000	3,832	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			760.00000	754	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,506.00000	1,491	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			538.00000	533	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,284.00000	2,271	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			385.00000	380	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,131.00000	3,118	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			281.00000	277	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,027.00000	4,014	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			695.00000	689	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,691.00000	1,676	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			497.00000	492	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,493.00000	2,479	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			355.00000	350	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,351.00000	3,338	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			261.00000	257	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,257.00000	4,245	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,292.00000	4,299	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			37.00000	36	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,323.00000	3,329	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			68.00000	66	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,412.00000	2,415	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			158.00000	152	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,646.00000	1,644	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			391.00000	381	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			637.00000	631	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,883.00000	1,869	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			456.00000	451	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,701.00000	2,688	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			328.00000	323	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,573.00000	3,561	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			241.00000	238	25.69	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 14/06/2010 Currency Future	18.25	Put		4,487.00000	4,475	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,149.00000	4,157	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		45.00000	44	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,285.00000	2,287	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		180.00000	174	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,546.00000	1,543	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		442.00000	430	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,102.00000	4,109	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		48.00000	47	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,128.00000	3,135	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		74.00000	72	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,243.00000	2,244	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		189.00000	182	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,513.00000	1,510	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		459.00000	448	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		595.00000	589	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,041.00000	2,027	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		425.00000	421	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,871.00000	2,858	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		308.00000	304	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,754.00000	3,741	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		227.00000	223	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,672.00000	4,660	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,006.00000	4,013	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		52.00000	50	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,034.00000	3,040	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		79.00000	77	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,162.00000	2,162	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		207.00000	200	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,453.00000	1,450	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		499.00000	487	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		575.00000	570	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,121.00000	2,107	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		411.00000	407	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,957.00000	2,944	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		220.00000	216	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,765.00000	4,753	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,908.00000	3,915	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		54.00000	53	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,083.00000	2,084	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		229.00000	221	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,398.00000	1,394	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		543.00000	531	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		398.00000	393	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,044.00000	3,031	23.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			290.00000	286	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,935.00000	3,923	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,197.00000	4,204	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			42.00000	41	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,225.00000	3,232	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			71.00000	69	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,327.00000	2,329	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			173.00000	166	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,339.00000	4,347	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			35.00000	34	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,371.00000	3,378	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			67.00000	65	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,455.00000	2,458	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			151.00000	145	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,680.00000	1,678	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			376.00000	365	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			648.00000	642	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,844.00000	1,830	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			463.00000	459	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,659.00000	2,646	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			333.00000	329	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,529.00000	3,516	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			245.00000	241	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,441.00000	4,429	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,371.00000	3,378	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			67.00000	65	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,455.00000	2,458	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			151.00000	145	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,680.00000	1,678	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			376.00000	365	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			648.00000	642	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,844.00000	1,830	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,055.00000	4,062	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			51.00000	49	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,080.00000	3,086	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			75.00000	73	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,201.00000	2,202	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			197.00000	190	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,481.00000	1,478	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			477.00000	465	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			223.00000	220	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,719.00000	4,707	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,988.00000	2,994	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			84.00000	81	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,122.00000	2,123	17.90	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 14/06/2010 Currency Future	12.10	Put			218.00000	210	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			566.00000	560	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,161.00000	2,148	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			405.00000	400	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,000.00000	2,987	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			216.00000	213	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,812.00000	4,800	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,483.00000	4,490	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			29.00000	28	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,518.00000	3,524	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			63.00000	61	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,585.00000	2,589	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			131.00000	126	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,785.00000	1,784	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			331.00000	321	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			683.00000	677	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,728.00000	1,714	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			488.00000	483	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,534.00000	2,521	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			349.00000	345	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,395.00000	3,382	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			257.00000	253	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,303.00000	4,291	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			163.00000	160	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,709.00000	5,698	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			87.00000	85	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,633.00000	7,622	28.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,420.00000	3,427	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			66.00000	64	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,498.00000	2,501	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			144.00000	139	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			159.00000	156	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,805.00000	5,793	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			85.00000	82	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,730.00000	7,719	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			155.00000	152	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,900.00000	5,889	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			82.00000	79	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,828.00000	7,817	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,244.00000	4,251	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			40.00000	38	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,274.00000	3,281	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			70.00000	68	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,369.00000	2,372	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			165.00000	159	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			530.00000	525	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,325.00000	2,312	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			277.00000	273	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,073.00000	4,060	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			152.00000	150	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,948.00000	5,937	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			81.00000	78	28.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,877.00000	7,865	28.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,128.00000	3,135	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			74.00000	72	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,243.00000	2,244	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			189.00000	182	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,513.00000	1,510	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			459.00000	448	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			505.00000	500	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,451.00000	2,437	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			265.00000	261	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,211.00000	4,199	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			146.00000	144	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,092.00000	6,081	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			77.00000	74	28.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,023.00000	8,012	28.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			505.00000	500	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,451.00000	2,437	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			144.00000	142	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,140.00000	6,129	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			76.00000	73	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,072.00000	8,060	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			472.00000	467	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,617.00000	2,604	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			249.00000	245	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,395.00000	4,383	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			72.00000	69	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,217.00000	8,206	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,859.00000	3,866	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			55.00000	54	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,897.00000	2,903	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			93.00000	90	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,044.00000	2,045	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			240.00000	232	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,371.00000	1,367	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			566.00000	554	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			135.00000	132	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,331.00000	6,319	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			70.00000	67	28.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,266.00000	8,255	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,762.00000	3,769	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		57.00000	56	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,807.00000	2,812	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		103.00000	99	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		131.00000	128	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,426.00000	6,415	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		67.00000	65	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,363.00000	8,352	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,811.00000	3,817	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	55	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,852.00000	2,857	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		98.00000	95	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,006.00000	2,006	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		252.00000	243	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		133.00000	130	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,379.00000	6,367	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		69.00000	66	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,314.00000	8,303	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		253.00000	249	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,349.00000	4,336	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		140.00000	137	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,235.00000	6,224	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		73.00000	70	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,169.00000	8,158	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		513.00000	508	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,409.00000	2,395	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		269.00000	265	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,165.00000	4,152	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		79.00000	76	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,974.00000	7,963	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,579.00000	4,587	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		25.00000	24	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,615.00000	3,622	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		61.00000	59	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,673.00000	2,678	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		119.00000	115	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,857.00000	1,856	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		303.00000	293	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		168.00000	165	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,614.00000	5,602	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		90.00000	87	28.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,536.00000	7,525	28.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		171.00000	168	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,566.00000	5,555	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		92.00000	89	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,487.00000	7,476	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,435.00000	4,442	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		31.00000	30	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,469.00000	3,475	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		64.00000	63	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,749.00000	1,748	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		345.00000	335	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		161.00000	158	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,757.00000	5,745	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		86.00000	83	28.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,682.00000	7,670	28.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		547.00000	542	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,243.00000	2,229	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		285.00000	281	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,981.00000	3,969	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		157.00000	154	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,852.00000	5,841	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		83.00000	81	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,779.00000	7,768	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		521.00000	516	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,367.00000	2,353	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		273.00000	269	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,119.00000	4,106	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		150.00000	148	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,996.00000	5,985	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		80.00000	77	28.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,925.00000	7,914	28.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		128.00000	126	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,474.00000	6,463	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		66.00000	63	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,412.00000	8,401	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		142.00000	139	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,188.00000	6,176	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		75.00000	72	28.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,120.00000	8,109	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.42230	11.52970		18.07	17,133,450.00	1,500	21,081.00
€ / R On 14/09/2009 Currency Future	11.55	Call		235.00000	179	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		255.00000	306	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		216.00000	163	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		286.00000	341	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		285.00000	214	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		205.00000	242	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		198.00000	149	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Put		318.00000	376	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		316.00000	235	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		186.00000	213	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		416.00000	327	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		137.00000	155	18.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		453.00000	361	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		123.00000	139	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		568.00000	471	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		88.00000	99	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		490.00000	397	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		110.00000	124	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		490.00000	397	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		110.00000	124	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		609.00000	510	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		79.00000	88	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		528.00000	433	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		99.00000	111	19.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		316.00000	235	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		186.00000	213	18.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		198.00000	149	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		318.00000	376	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		182.00000	136	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		352.00000	413	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		216.00000	163	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		286.00000	341	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		256.00000	196	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		226.00000	273	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		381.00000	295	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		152.00000	173	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		49.00000	35	25.00	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,019.00000	1,113	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		348.00000	264	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		168.00000	192	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		285.00000	214	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		205.00000	242	18.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		348.00000	264	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		168.00000	192	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		153.00000	113	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		424.00000	491	20.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		141.00000	103	20.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		461.00000	531	20.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		167.00000	124	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		387.00000	451	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		129.00000	95	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		500.00000	572	21.22	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	12.00	Call			109.00000	79	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			579.00000	657	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			119.00000	87	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			539.00000	614	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			100.00000	73	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			621.00000	700	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			92.00000	67	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			663.00000	744	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			57.00000	41	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			927.00000	1,019	24.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			67.00000	48	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			837.00000	926	23.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			72.00000	52	23.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			793.00000	880	23.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			53.00000	38	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			973.00000	1,065	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			42.00000	30	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,113.00000	1,208	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			39.00000	28	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,160.00000	1,256	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			32.00000	23	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,302.00000	1,400	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			24.00000	17	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,495.00000	1,595	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			19.00000	14	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,689.00000	1,791	29.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			20.00000	15	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,640.00000	1,742	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			20.00000	15	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,640.00000	1,742	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			13.00000	10	31.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,984.00000	2,087	31.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			13.00000	9	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,033.00000	2,137	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			14.00000	10	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,935.00000	2,038	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			15.00000	11	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,885.00000	1,989	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			16.00000	12	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,836.00000	1,939	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			16.00000	12	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,836.00000	1,939	30.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			18.00000	13	29.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,738.00000	1,841	29.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			10.00000	7	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put		2,181.00000	2,285	32.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		8.00000	6	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,329.00000	2,434	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	6	32.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,378.00000	2,483	32.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		12.00000	8	31.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,082.00000	2,186	31.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		17.00000	12	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,787.00000	1,890	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		17.00000	12	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,787.00000	1,890	30.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		15.00000	11	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,885.00000	1,989	30.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		23.00000	16	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,543.00000	1,644	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		10.00000	7	32.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,230.00000	2,335	32.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		11.00000	8	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,131.00000	2,235	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	6	32.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,378.00000	2,483	32.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		7.00000	5	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,428.00000	2,533	33.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		7.00000	5	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,477.00000	2,583	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		6.00000	4	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,577.00000	2,682	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		9.00000	6	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,279.00000	2,384	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		21.00000	15	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,592.00000	1,693	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		6.00000	4	34.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,676.00000	2,782	34.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		3.00000	2	37.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,323.00000	3,430	37.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		9.00000	6	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,279.00000	2,384	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		6.00000	4	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,577.00000	2,682	33.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		5.00000	3	34.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,775.00000	2,881	34.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		4.00000	3	35.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,875.00000	2,981	35.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		4.00000	3	35.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,974.00000	3,081	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	14.60	Call			4.00000	3	36.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,074.00000	3,180	36.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			12.00000	8	31.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,082.00000	2,186	31.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	3	34.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,775.00000	2,881	34.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	3	35.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,875.00000	2,981	35.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			37.00000	26	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,207.00000	1,304	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			32.00000	23	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,302.00000	1,400	26.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			28.00000	20	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,398.00000	1,498	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			13.00000	9	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,033.00000	2,137	31.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			7.00000	5	33.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,527.00000	2,632	33.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			6.00000	4	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,626.00000	2,732	34.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			5.00000	4	34.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,726.00000	2,831	34.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			21.00000	15	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,592.00000	1,693	28.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			28.00000	20	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,398.00000	1,498	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			30.00000	21	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,350.00000	1,449	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			26.00000	19	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,446.00000	1,546	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			8.00000	6	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,329.00000	2,434	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			23.00000	16	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,543.00000	1,644	28.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			11.00000	8	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,131.00000	2,235	31.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			34.00000	24	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,254.00000	1,352	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			42.00000	30	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,113.00000	1,208	25.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			62.00000	44	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			882.00000	972	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			46.00000	32	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,066.00000	1,160	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			85.00000	61	22.80	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	12.15	Put		705.00000	789	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		62.00000	44	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		882.00000	972	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		30.00000	21	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,350.00000	1,449	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		92.00000	67	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		663.00000	744	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		78.00000	56	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		749.00000	834	23.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		85.00000	61	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		705.00000	789	22.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		39.00000	28	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,160.00000	1,256	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,130.00000	5,022	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,630.00000	3,522	30.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	30.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,132.00000	2,025	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		2.00000	3	31.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		692.00000	592	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		63.00000	69	20.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	1	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,872.00000	3,979	39.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	48.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,371.00000	5,478	48.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	52.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,870.00000	6,978	52.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,430.00000	5,322	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,930.00000	3,822	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	28.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,430.00000	2,324	31.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	1	31.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		960.00000	855	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		30.00000	33	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		2.00000	2	38.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,572.00000	3,679	38.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	46.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,071.00000	5,178	46.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,570.00000	6,678	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,580.00000	5,472	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,080.00000	3,972	27.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Call			2,580.00000	2,473	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	1	32.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,101.00000	995	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			22.00000	22	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	2	37.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,423.00000	3,529	37.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	45.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,921.00000	5,028	45.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	51.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,420.00000	6,528	51.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			129.00000	95	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			500.00000	572	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			141.00000	103	20.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			461.00000	531	20.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			650.00000	551	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			70.00000	78	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			824.00000	720	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			44.00000	48	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			735.00000	634	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			56.00000	61	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			869.00000	765	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			39.00000	42	21.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			779.00000	677	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			50.00000	54	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,530.00000	4,422	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,530.00000	3,422	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,530.00000	2,423	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	1	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,539.00000	1,431	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			10.00000	9	26.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	2	37.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,473.00000	3,579	37.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	48.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,471.00000	5,578	48.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	53.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,470.00000	7,578	53.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,380.00000	4,272	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,380.00000	3,272	32.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	32.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,380.00000	2,274	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,392.00000	1,284	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			12.00000	12	24.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	1	38.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,622.00000	3,729	38.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	49.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,621.00000	5,728	49.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	53.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,620.00000	7,728	53.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,280.00000	4,172	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,280.00000	3,172	32.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	32.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,281.00000	2,174	31.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			1.00000	2	31.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,295.00000	1,187	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			15.00000	15	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			2.00000	1	38.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,722.00000	3,829	38.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	1	50.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,721.00000	5,828	50.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	53.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,720.00000	7,828	53.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,230.00000	4,122	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,230.00000	3,122	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,231.00000	2,125	31.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			1.00000	2	31.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,246.00000	1,138	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			16.00000	16	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			2.00000	1	39.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,772.00000	3,879	39.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	1	50.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,771.00000	5,878	50.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	53.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,770.00000	7,878	53.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			4,030.00000	3,922	27.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	27.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			3,030.00000	2,922	33.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	33.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,034.00000	1,926	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			4.00000	4	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,053.00000	948	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			24.00000	25	22.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			2.00000	1	40.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			3,972.00000	4,079	40.23	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	17.50	Call			1.00000	1	51.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			5,971.00000	6,078	51.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			7,970.00000	8,078	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,980.00000	3,872	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,980.00000	2,872	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,984.00000	1,876	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	4	29.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,007.00000	901	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			27.00000	29	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			2.00000	1	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,022.00000	4,129	40.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	51.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,021.00000	6,128	51.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,020.00000	8,128	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,930.00000	2,823	33.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	33.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,935.00000	1,827	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	4	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	1	40.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,072.00000	4,179	40.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	51.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,071.00000	6,178	51.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,070.00000	8,178	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,830.00000	3,722	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,830.00000	2,723	32.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	32.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,835.00000	1,728	28.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	5	28.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			1.00000	1	41.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,172.00000	4,279	41.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	51.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,171.00000	6,278	51.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,170.00000	8,278	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,880.00000	3,772	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,880.00000	2,773	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,885.00000	1,777	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put		5.00000	5	29.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		914.00000	810	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		34.00000	37	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		1.00000	1	41.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,122.00000	4,229	41.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	51.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,121.00000	6,228	51.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,120.00000	8,228	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		4,130.00000	4,022	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		3,130.00000	3,022	33.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	33.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		1,149.00000	1,042	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		20.00000	19	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	50.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		5,871.00000	5,978	50.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		7,870.00000	7,978	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,330.00000	4,222	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,330.00000	3,222	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,330.00000	2,224	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		1.00000	2	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,343.00000	1,235	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		14.00000	13	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	1	38.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,672.00000	3,779	38.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	49.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,671.00000	5,778	49.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	53.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,670.00000	7,778	53.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,480.00000	4,372	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	27.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,480.00000	3,372	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	31.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,480.00000	2,373	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	1	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,490.00000	1,382	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		10.00000	10	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		2.00000	2	38.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,523.00000	3,629	38.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	49.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,521.00000	5,628	49.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	53.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,520.00000	7,628	53.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		3,080.00000	2,972	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	33.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		2,083.00000	1,976	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		3.00000	3	30.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		2.00000	1	39.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		3,922.00000	4,029	39.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		1.00000	1	51.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		5,921.00000	6,028	51.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	53.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		7,920.00000	8,028	53.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.61000	11.71860		19.06	0.00	0	13,418.00
€ / R On 14/12/2009 Currency Future	11.70	Call		523.00000	468	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		504.00000	558	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		503.00000	451	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		534.00000	591	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		484.00000	433	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		565.00000	623	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		545.00000	487	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		477.00000	527	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		449.00000	401	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		630.00000	691	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		569.00000	507	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		450.00000	497	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		670.00000	601	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		352.00000	391	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		358.00000	320	20.99	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		840.00000	910	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		67.00000	54	26.41	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,948.00000	3,044	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		756.00000	681	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		287.00000	321	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		644.00000	576	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		375.00000	416	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		698.00000	627	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		329.00000	367	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		786.00000	710	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		267.00000	300	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		466.00000	417	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		597.00000	657	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		618.00000	552	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		399.00000	442	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		726.00000	654	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		308.00000	344	18.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			593.00000	529	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			424.00000	469	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			416.00000	372	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			697.00000	762	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			401.00000	358	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			732.00000	798	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			386.00000	345	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			767.00000	835	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			432.00000	386	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			663.00000	726	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			372.00000	332	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			803.00000	872	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			345.00000	308	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			877.00000	948	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			278.00000	248	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,109.00000	1,188	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			298.00000	266	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,030.00000	1,106	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			309.00000	276	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			991.00000	1,066	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			259.00000	231	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,190.00000	1,271	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			250.00000	223	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,232.00000	1,313	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			242.00000	216	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,273.00000	1,356	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			234.00000	209	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,315.00000	1,399	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			204.00000	183	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,486.00000	1,573	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			180.00000	161	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,661.00000	1,751	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			159.00000	143	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,840.00000	1,933	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			169.00000	151	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,750.00000	1,841	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			164.00000	147	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,795.00000	1,887	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			164.00000	147	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,795.00000	1,887	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			137.00000	122	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,069.00000	2,162	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			133.00000	117	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,115.00000	2,207	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			141.00000	127	25.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,023.00000	2,117	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		145.00000	131	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,977.00000	2,071	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		150.00000	134	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,931.00000	2,024	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		145.00000	131	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,977.00000	2,071	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		154.00000	138	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,886.00000	1,978	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		119.00000	103	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,250.00000	2,343	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		174.00000	156	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,706.00000	1,796	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		56.00000	43	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,187.00000	3,283	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		128.00000	112	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,160.00000	2,252	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		110.00000	94	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,341.00000	2,434	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		102.00000	86	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,433.00000	2,526	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		94.00000	79	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,526.00000	2,619	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		87.00000	73	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,619.00000	2,713	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		169.00000	151	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,750.00000	1,841	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		159.00000	143	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,840.00000	1,933	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		123.00000	107	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,205.00000	2,297	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		114.00000	98	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,295.00000	2,388	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		106.00000	90	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,387.00000	2,480	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		198.00000	177	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,529.00000	1,617	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		186.00000	166	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,617.00000	1,706	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		137.00000	122	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,069.00000	2,162	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		186.00000	166	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,617.00000	1,706	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		119.00000	103	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,250.00000	2,343	25.72	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	13.10	Call			192.00000	171	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,573.00000	1,661	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			123.00000	107	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,205.00000	2,297	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			114.00000	98	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,295.00000	2,388	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			98.00000	83	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,479.00000	2,573	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			102.00000	86	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,433.00000	2,526	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			211.00000	189	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,443.00000	1,529	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			218.00000	195	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,400.00000	1,485	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			192.00000	171	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,573.00000	1,661	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			141.00000	127	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,023.00000	2,117	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			218.00000	195	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,400.00000	1,485	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			226.00000	202	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,357.00000	1,442	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			198.00000	177	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,529.00000	1,617	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			288.00000	257	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,069.00000	1,147	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			268.00000	239	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,150.00000	1,229	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			321.00000	286	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			952.00000	1,026	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			259.00000	231	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,190.00000	1,271	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			333.00000	297	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			914.00000	987	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			309.00000	276	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			991.00000	1,066	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			268.00000	239	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,150.00000	1,229	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,177.00000	1,080	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			108.00000	120	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			817.00000	739	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			248.00000	279	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			64.00000	52	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,996.00000	3,092	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,354.00000	1,251	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put			86.00000	91	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			949.00000	865	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			181.00000	205	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			60.00000	47	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,091.00000	3,187	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,200.00000	2,092	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			31.00000	32	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			881.00000	800	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			213.00000	240	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			33.00000	24	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,865.00000	3,964	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			15.00000	12	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,346.00000	5,452	30.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	7	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,839.00000	6,947	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,493.00000	2,384	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			24.00000	24	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,095.00000	1,005	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			126.00000	145	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			41.00000	31	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,573.00000	3,671	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			17.00000	14	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,048.00000	5,154	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	8	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,540.00000	6,648	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			358.00000	320	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			840.00000	910	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,640.00000	2,531	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			21.00000	21	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,221.00000	1,118	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			102.00000	108	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			46.00000	35	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,428.00000	3,525	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			18.00000	15	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,900.00000	5,005	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			9.00000	8	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,391.00000	6,498	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,924.00000	3,815	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			5.00000	5	29.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,935.00000	2,826	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			16.00000	16	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,958.00000	1,852	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			40.00000	42	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,057.00000	969	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			139.00000	159	17.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Call			58.00000	45	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,139.00000	3,235	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			28.00000	21	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,110.00000	4,211	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,023.00000	3,915	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	5	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,034.00000	2,925	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	15	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,054.00000	1,947	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			35.00000	37	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,133.00000	1,042	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			115.00000	132	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			62.00000	49	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,043.00000	3,139	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			30.00000	22	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,012.00000	4,112	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,073.00000	3,964	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,083.00000	2,974	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	14	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,102.00000	1,995	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			34.00000	35	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			31.00000	22	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,963.00000	4,062	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,825.00000	3,716	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,836.00000	2,728	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	18	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,863.00000	1,757	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			45.00000	47	20.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			985.00000	899	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			166.00000	189	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			53.00000	42	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,235.00000	3,332	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			27.00000	20	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,208.00000	4,310	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,725.00000	3,617	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	7	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,738.00000	2,629	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	19	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,769.00000	1,663	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			50.00000	53	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			915.00000	832	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			196.00000	222	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			50.00000	38	26.78	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	15.00	Put		3,331.00000	3,428	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		25.00000	19	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,307.00000	4,409	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,626.00000	3,518	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	8	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,675.00000	1,570	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		57.00000	60	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		849.00000	769	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		230.00000	259	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		24.00000	18	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,405.00000	4,508	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,676.00000	3,567	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	7	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,689.00000	2,580	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	20	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,722.00000	1,616	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		54.00000	56	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		48.00000	37	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,379.00000	3,477	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		25.00000	19	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,356.00000	4,459	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,874.00000	3,766	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		6.00000	6	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,886.00000	2,777	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	17	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,911.00000	1,804	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		42.00000	44	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,021.00000	933	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		152.00000	173	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		28.00000	20	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,159.00000	4,260	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,974.00000	3,865	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,984.00000	2,875	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	15	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,006.00000	1,899	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		38.00000	39	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		29.00000	21	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,061.00000	4,161	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,122.00000	4,014	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	4	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,132.00000	3,024	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	14	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,151.00000	2,043	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		32.00000	33	21.46	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	15.60	Call			32.00000	23	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			3,914.00000	4,013	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,122.00000	4,014	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			4.00000	4	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,221.00000	4,113	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,231.00000	3,122	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	12	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,248.00000	2,140	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			30.00000	30	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,309.00000	1,206	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			91.00000	96	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			72.00000	59	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,854.00000	2,949	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			35.00000	25	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,816.00000	3,915	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,420.00000	4,312	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,428.00000	3,320	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			9.00000	10	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,444.00000	2,335	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			25.00000	25	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,490.00000	1,386	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			72.00000	76	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			84.00000	70	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,665.00000	2,760	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			40.00000	30	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,621.00000	3,720	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,520.00000	4,412	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,527.00000	3,419	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			8.00000	9	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,542.00000	2,433	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	23	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,582.00000	1,477	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			64.00000	67	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			91.00000	76	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,572.00000	2,666	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			43.00000	32	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,524.00000	3,622	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			14.00000	12	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,495.00000	5,602	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			6.00000	6	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,488.00000	7,596	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			13.00000	11	31.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,595.00000	5,701	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		6.00000	5	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,587.00000	7,695	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,321.00000	4,213	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,329.00000	3,221	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		11.00000	11	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,346.00000	2,237	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		27.00000	27	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,399.00000	1,295	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		81.00000	85	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		37.00000	27	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,719.00000	3,817	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		13.00000	11	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,694.00000	5,801	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	5	35.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,687.00000	7,795	35.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		12.00000	11	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,793.00000	5,901	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	5	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,787.00000	7,895	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		11.00000	10	32.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,943.00000	6,050	32.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	5	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,937.00000	8,045	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		11.00000	10	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,042.00000	6,150	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		5.00000	4	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,036.00000	8,144	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		10.00000	9	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,192.00000	6,299	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	4	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,186.00000	8,294	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		10.00000	9	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,142.00000	6,249	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	4	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,136.00000	8,244	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		12.00000	10	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,893.00000	6,000	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	5	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,887.00000	7,995	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,470.00000	4,362	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,478.00000	3,369	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	9	28.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Call		1,536.00000	1,431	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		68.00000	71	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		13.00000	12	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,545.00000	5,652	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	5	35.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,537.00000	7,645	35.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,371.00000	4,262	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,379.00000	3,270	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	10	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,395.00000	2,286	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		26.00000	26	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,445.00000	1,340	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		76.00000	80	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		39.00000	28	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,670.00000	3,768	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		13.00000	11	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,644.00000	5,751	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	5	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,637.00000	7,745	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,271.00000	4,163	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,280.00000	3,171	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	11	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,297.00000	2,189	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		28.00000	29	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		36.00000	26	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,767.00000	3,866	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		12.00000	11	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,744.00000	5,851	31.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	5	35.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,737.00000	7,845	35.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		11.00000	10	32.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,092.00000	6,200	32.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		5.00000	4	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,086.00000	8,194	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		11.00000	10	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		5,992.00000	6,100	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		5.00000	4	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		7,987.00000	8,094	35.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.79180	11.90330		19.27	23,583.60	2	1,357.00
€ / R On 15/03/2010 Currency Future	11.90	Call		699.00000	645	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		696.00000	753	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		680.00000	627	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		727.00000	786	19.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Call			662.00000	611	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			759.00000	819	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			720.00000	663	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			667.00000	721	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			627.00000	578	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			824.00000	887	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			741.00000	682	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			638.00000	690	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			833.00000	768	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			530.00000	576	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			909.00000	839	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			455.00000	497	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			483.00000	445	21.32	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,179.00000	1,253	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,172.00000	1,089	17.86	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			268.00000	297	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			858.00000	791	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			504.00000	549	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			935.00000	864	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			432.00000	472	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			644.00000	594	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			791.00000	852	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			786.00000	723	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			583.00000	632	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			786.00000	723	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			583.00000	632	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			883.00000	815	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			479.00000	523	18.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			962.00000	890	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			409.00000	448	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			763.00000	702	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			610.00000	660	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			611.00000	563	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			857.00000	921	20.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			595.00000	548	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			891.00000	956	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			579.00000	534	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			926.00000	992	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,674.00000	3,562	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			21.00000	20	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,692.00000	2,580	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	38	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,751.00000	1,650	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			97.00000	109	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,019.00000	943	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put		365.00000	401	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		352.00000	326	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,699.00000	1,784	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		227.00000	210	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,574.00000	2,668	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		152.00000	141	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,498.00000	3,599	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		104.00000	96	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,451.00000	4,555	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,723.00000	3,612	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	20	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,740.00000	2,629	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		37.00000	37	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,794.00000	1,693	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		90.00000	101	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,048.00000	971	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		345.00000	379	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		360.00000	333	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,657.00000	1,741	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		232.00000	215	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,529.00000	2,623	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		154.00000	144	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,451.00000	3,552	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		106.00000	98	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,403.00000	4,507	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,822.00000	3,710	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	18	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,839.00000	2,727	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	35	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,880.00000	1,778	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		77.00000	86	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,108.00000	1,029	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		305.00000	337	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		377.00000	349	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,574.00000	1,657	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		242.00000	224	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,439.00000	2,533	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		160.00000	149	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,357.00000	3,457	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		111.00000	103	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,308.00000	4,411	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,871.00000	3,760	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	18	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,888.00000	2,776	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	34	21.22	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 15/03/2010 Currency Future	10.05	Call		1,924.00000	1,822	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		71.00000	80	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,140.00000	1,058	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		286.00000	317	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		387.00000	357	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,533.00000	1,615	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		248.00000	229	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,395.00000	2,488	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		163.00000	152	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,310.00000	3,410	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		113.00000	105	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,260.00000	4,363	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,772.00000	3,661	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	19	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,789.00000	2,678	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		36.00000	36	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,837.00000	1,735	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		83.00000	93	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,078.00000	999	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		324.00000	358	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		369.00000	341	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,615.00000	1,699	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		237.00000	219	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,484.00000	2,578	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		157.00000	146	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,404.00000	3,505	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		109.00000	100	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,355.00000	4,459	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,019.00000	3,908	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		16.00000	16	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,035.00000	2,923	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		32.00000	32	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,059.00000	1,954	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		55.00000	63	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,238.00000	1,152	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		234.00000	261	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		416.00000	384	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,412.00000	1,492	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		265.00000	245	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,262.00000	2,354	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		173.00000	161	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,170.00000	3,269	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		121.00000	112	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,117.00000	4,220	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,117.00000	4,007	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		14.00000	15	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,133.00000	3,022	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	30	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,155.00000	2,045	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		52.00000	53	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,311.00000	1,219	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		208.00000	227	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		436.00000	403	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,333.00000	1,411	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		277.00000	257	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,173.00000	2,265	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		180.00000	167	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,077.00000	3,176	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		125.00000	117	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,021.00000	4,125	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,068.00000	3,957	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	15	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,084.00000	2,972	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	31	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,107.00000	1,999	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		54.00000	57	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,274.00000	1,185	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		221.00000	243	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		426.00000	393	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,372.00000	1,451	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		271.00000	251	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,218.00000	2,309	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		177.00000	164	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,123.00000	3,222	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		123.00000	114	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,069.00000	4,172	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,921.00000	3,809	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	17	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,937.00000	2,825	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	33	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,969.00000	1,866	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		65.00000	74	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		396.00000	366	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,493.00000	1,574	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		254.00000	235	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,350.00000	2,443	24.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		167.00000	155	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,263.00000	3,363	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		116.00000	107	28.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,212.00000	4,315	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			3,970.00000	3,858	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			17.00000	17	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,986.00000	2,874	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	32	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,013.00000	1,910	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			60.00000	68	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,204.00000	1,120	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			251.00000	279	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			406.00000	374	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,452.00000	1,533	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			259.00000	240	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,306.00000	2,398	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			170.00000	158	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,217.00000	3,316	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			118.00000	109	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,165.00000	4,268	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,166.00000	4,055	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			12.00000	14	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,182.00000	3,071	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	29	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,204.00000	2,093	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			51.00000	51	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,348.00000	1,255	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			195.00000	213	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			447.00000	413	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,294.00000	1,371	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			282.00000	262	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,129.00000	2,220	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			184.00000	171	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,031.00000	3,129	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			127.00000	119	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,974.00000	4,077	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,215.00000	4,104	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	12	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,231.00000	3,120	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			28.00000	28	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,252.00000	2,141	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			49.00000	50	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,386.00000	1,292	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			183.00000	201	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			459.00000	423	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,255.00000	1,331	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			288.00000	268	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,085.00000	2,176	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			188.00000	174	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Put		2,984.00000	3,082	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		129.00000	121	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,926.00000	4,029	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,411.00000	4,300	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	9	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,428.00000	3,316	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	24	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,447.00000	2,336	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	44	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,543.00000	1,446	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		140.00000	155	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		508.00000	468	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,105.00000	1,176	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		314.00000	291	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,911.00000	2,000	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		204.00000	189	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,801.00000	2,897	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		138.00000	129	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,735.00000	3,837	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,559.00000	4,448	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,575.00000	3,464	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	22	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,594.00000	2,482	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	41	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,666.00000	1,567	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		113.00000	126	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		549.00000	506	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		996.00000	1,064	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		336.00000	311	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,783.00000	1,869	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		217.00000	201	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,664.00000	2,760	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		146.00000	136	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,593.00000	3,694	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		68.00000	63	30.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,515.00000	5,621	30.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		21.00000	19	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,468.00000	7,577	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		65.00000	59	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,661.00000	5,768	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		19.00000	17	30.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,616.00000	7,725	30.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,313.00000	4,202	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	10	26.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call			3,329.00000	3,218	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			26.00000	26	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,350.00000	2,239	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			46.00000	47	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,464.00000	1,368	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			160.00000	176	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			301.00000	279	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			1,998.00000	2,087	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			134.00000	125	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,830.00000	3,933	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			62.00000	57	30.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,759.00000	5,865	30.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			18.00000	16	30.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,714.00000	7,824	30.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			60.00000	55	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,857.00000	5,963	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			16.00000	15	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,813.00000	7,923	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,068.00000	3,957	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			15.00000	15	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			57.00000	52	30.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,004.00000	6,110	30.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			15.00000	13	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,961.00000	8,071	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			54.00000	48	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,101.00000	6,207	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			14.00000	12	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,060.00000	8,171	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			49.00000	44	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,246.00000	6,352	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			13.00000	11	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,209.00000	8,319	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			51.00000	45	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,198.00000	6,304	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			13.00000	12	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,160.00000	8,270	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			58.00000	53	30.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			5,955.00000	6,062	30.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			15.00000	14	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			7,912.00000	8,022	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,460.00000	4,350	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	8	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,477.00000	3,365	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	23	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,496.00000	2,385	19.25	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	9.45	Put		43.00000	43	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,584.00000	1,486	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		131.00000	144	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		321.00000	298	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,868.00000	1,956	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		141.00000	131	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,688.00000	3,790	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		66.00000	60	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,613.00000	5,719	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		20.00000	17	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,566.00000	7,676	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,510.00000	4,399	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	7	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,526.00000	3,415	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		23.00000	23	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,545.00000	2,434	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		42.00000	42	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,625.00000	1,526	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		122.00000	135	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		329.00000	304	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,825.00000	1,913	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		143.00000	134	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,640.00000	3,742	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		67.00000	62	30.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,564.00000	5,670	30.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		20.00000	18	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,517.00000	7,626	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,362.00000	4,251	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	9	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,378.00000	3,267	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		25.00000	25	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,398.00000	2,287	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		45.00000	45	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,503.00000	1,407	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		150.00000	165	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		308.00000	285	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		1,954.00000	2,043	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		136.00000	127	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,783.00000	3,885	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		64.00000	58	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,710.00000	5,816	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		18.00000	16	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,665.00000	7,774	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		59.00000	54	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		5,906.00000	6,012	30.87	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	19.75	Call			16.00000	14	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,863.00000	7,972	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			53.00000	47	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,149.00000	6,255	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			13.00000	12	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,110.00000	8,220	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			56.00000	50	30.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,053.00000	6,158	30.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			14.00000	13	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,011.00000	8,121	30.08	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.89400		248.88500		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			298.80200		300.28400		0.00	8,964,060.00	3	694.00
ALBI On 04/02/2010 Index Future			304.31400		305.82500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.52700		127.80600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.87900		130.16400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			300.59050		302.05950		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			306.13600		307.63400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.86400		365.83400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.52700		7.51600		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.52800		8.47800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.19000		8.16300		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.36200		8.31200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.65600		8.62100		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.63400		8.60600		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.62800		8.60300		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.82700		6.80200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/02/2010 jFra			6.80600		6.79500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.92900		6.89700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.21400		7.18100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.53800		7.48000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.44800		7.39800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.67200		7.60200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.33800		8.28700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.47500		8.42000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.59600		8.57100		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.65300		8.62800		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.13300		7.13400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.05800		7.06000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.06800		7.06800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.17700		7.17700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.23000		7.23200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			288.98300		290.52500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			294.31400		295.88600		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.63500		7.63900		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			18.00000	17	1.21	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			930.00000	926	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.77700		7.77700		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			494.00000	491	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			541.00000	538	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.29200		8.20900		7.00	0.00	0	5,970.00
R157 On 05/11/2009 Bond Future	7.50	Call			403.00000	323	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,205.00000	4,560	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.35600		8.26700		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,277.00000	1,126	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,918.00000	4,215	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.37800		8.28400		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,268.00000	3,010	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,230.00000	2,425	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.35800		8.25700		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,374.00000	4,082	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,116.00000	2,292	6.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future			8.81800		8.72600		14.00	0.00	0	11,509.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,229.00000	2,759	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,994.00000	3,422	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,594.00000	4,015	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,950.00000	2,269	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			392.00000	296	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,602.00000	11,405	13.79	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			187.00000	136	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,227.00000	14,074	13.78	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.85700		8.76300		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,524.00000	2,210	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,666.00000	8,259	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.87800		8.78100		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,576.00000	6,038	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,500.00000	4,889	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.88100		8.78000		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,522.00000	7,915	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,169.00000	4,519	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.33200		8.23800		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			279.00000	215	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,406.00000	3,732	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.38600		8.28600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			654.00000	557	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,845.00000	4,145	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.40200		8.29400		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,537.00000	2,305	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,755.00000	1,935	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.37400		8.26000		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,879.00000	3,597	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,228.00000	1,360	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.81200		8.73000		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			204.00000	163	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,281.00000	7,689	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.87600		8.78900		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,552.00000	1,392	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,773.00000	5,078	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.90700		8.81600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,944.00000	3,677	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,989.00000	3,195	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.90900		8.81400		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,217.00000	4,923	10.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/08/2010 Bond Future	9.25	Put			3,025.00000	3,215	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.80300		8.72100		12.28	50,339.49	513	2,301.00
R204 On 05/11/2009 Bond Future	7.50	Call			226.00000	180	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,956.00000	8,402	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.85600		8.77100		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,742.00000	1,566	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,183.00000	5,506	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.88500		8.79600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,404.00000	4,112	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,236.00000	3,456	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.88900		8.79600		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,467.00000	5,142	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,941.00000	3,140	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.35000		8.26600		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			224.00000	178	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,887.00000	3,127	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.41300		8.32300		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			539.00000	468	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,251.00000	3,471	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.43700		8.33900		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,462.00000	2,277	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,212.00000	1,327	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.41100		8.30400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,991.00000	2,784	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,006.00000	1,107	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.88900		8.81700		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			185.00000	150	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,818.00000	9,226	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.93900		8.86500		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,719.00000	1,565	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,549.00000	5,842	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.97000		8.89300		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,099.00000	4,819	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,004.00000	3,181	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.97800		8.89800		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,165.00000	5,859	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,723.00000	2,885	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.89700		8.81500		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			223.00000	173	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,404.00000	7,876	12.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			8.94500	8.86000		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		2,019.00000	1,807	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,325.00000	4,645	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.97100	8.88300		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		4,886.00000	4,550	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,647.00000	2,855	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.97700	8.88600		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		6,340.00000	5,974	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,682.00000	2,872	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.34800	8.27700		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.25	Call		256.00000	201	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		10,179.00000	10,744	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		11,492.00000	10,894	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		112.00000	134	19.20	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		113.00000	85	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		12,752.00000	13,345	17.98	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.36800	8.29500		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,376.00000	1,215	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		8,850.00000	9,323	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		13,287.00000	12,703	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		418.00000	468	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.37200	8.29700		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,670.00000	5,286	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,931.00000	4,197	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.36200	8.28600		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,699.00000	7,273	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,813.00000	4,046	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			296.78100	298.22800		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.25600	303.73200		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.65640	6.71420		16.96	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		133.00000	106	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		118.00000	149	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		95.00000	74	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		181.00000	218	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		112.00000	89	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		148.00000	182	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		95.00000	74	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		181.00000	218	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		163.00000	126	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		99.00000	119	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		233.00000	189	17.99	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	6.55	Put		69.00000	83	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		271.00000	225	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		57.00000	68	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		353.00000	303	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		39.00000	46	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		353.00000	303	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		39.00000	46	19.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		440.00000	388	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		26.00000	31	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		396.00000	344	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		32.00000	38	20.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		197.00000	156	17.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		83.00000	99	17.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		233.00000	189	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		69.00000	83	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		311.00000	263	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		47.00000	56	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		311.00000	263	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		47.00000	56	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		440.00000	388	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		26.00000	31	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		197.00000	156	17.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		83.00000	99	17.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		163.00000	126	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		99.00000	119	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		486.00000	432	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		21.00000	25	21.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		532.00000	477	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		17.00000	21	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		133.00000	106	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		118.00000	149	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		67.00000	52	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		253.00000	296	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		48.00000	37	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		334.00000	381	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		67.00000	52	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		253.00000	296	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		80.00000	62	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		216.00000	256	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		57.00000	44	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		293.00000	338	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		40.00000	31	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		376.00000	425	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		57.00000	44	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		293.00000	338	19.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Call			40.00000	31	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			376.00000	425	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			29.00000	22	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			465.00000	516	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			34.00000	26	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			420.00000	470	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			34.00000	26	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			420.00000	470	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			25.00000	19	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			511.00000	563	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			18.00000	14	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			604.00000	657	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			29.00000	22	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			465.00000	516	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			21.00000	16	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			557.00000	610	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			18.00000	14	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			604.00000	657	23.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			13.00000	10	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			699.00000	754	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			25.00000	19	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			511.00000	563	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			13.00000	10	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			699.00000	754	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			10.00000	8	25.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			796.00000	851	25.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			16.00000	12	23.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			651.00000	705	23.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			12.00000	9	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			747.00000	802	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			9.00000	7	25.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			845.00000	900	25.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			532.00000	477	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			17.00000	21	21.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,964.00000	5,906	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,464.00000	4,406	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,964.00000	2,906	26.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,464.00000	1,407	30.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			2.00000	1	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,538.00000	1,595	32.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	44.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,036.00000	3,094	44.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	53.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,536.00000	4,594	53.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	55.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,036.00000	6,094	55.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,164.00000	6,106	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,664.00000	4,606	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,164.00000	3,106	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,664.00000	1,607	32.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		3.00000	2	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,339.00000	1,396	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	43.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,836.00000	2,894	43.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	52.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,336.00000	4,394	52.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	55.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,836.00000	5,894	55.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,214.00000	6,156	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,714.00000	4,656	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,214.00000	3,156	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,714.00000	1,656	32.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		3.00000	2	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,289.00000	1,346	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	42.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,786.00000	2,844	42.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	52.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,286.00000	4,344	52.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,786.00000	5,844	55.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		674.00000	618	23.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		10.00000	11	23.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		578.00000	523	22.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		14.00000	17	22.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		918.00000	860	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	4	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		819.00000	762	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		5.00000	6	24.69	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	6.00	Call			722.00000	666	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			8.00000	9	23.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			626.00000	570	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			12.00000	14	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			868.00000	811	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			4.00000	5	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			771.00000	714	24.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			6.00000	7	24.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			626.00000	570	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			12.00000	14	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			771.00000	714	24.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			6.00000	7	24.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,414.00000	4,356	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,414.00000	3,356	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,414.00000	2,356	32.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	32.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,415.00000	1,357	30.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	30.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			2.00000	1	32.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,588.00000	1,645	32.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	49.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,586.00000	3,644	49.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	54.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,586.00000	5,644	54.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,586.00000	7,644	58.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,364.00000	4,306	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,364.00000	3,306	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,364.00000	2,306	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,365.00000	1,307	29.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	29.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			2.00000	1	33.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,637.00000	1,695	33.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	49.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,636.00000	3,694	49.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	55.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,636.00000	5,694	55.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	59.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,636.00000	7,694	59.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,314.00000	4,256	26.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,314.00000	3,256	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,314.00000	2,256	32.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	32.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,315.00000	1,257	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		1.00000	1	33.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,687.00000	1,745	33.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	50.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,686.00000	3,744	50.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	55.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,686.00000	5,744	55.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	59.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,686.00000	7,744	59.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,264.00000	4,206	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,264.00000	3,206	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,264.00000	2,206	33.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	33.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,265.00000	1,207	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	28.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	34.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,737.00000	1,795	34.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	50.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,736.00000	3,794	50.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,736.00000	5,794	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	59.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,736.00000	7,794	59.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	50.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,736.00000	3,794	50.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,736.00000	5,794	55.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	59.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,736.00000	7,794	59.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,214.00000	4,156	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,214.00000	2,156	33.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	33.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,215.00000	1,157	28.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	28.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	34.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,787.00000	1,845	34.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.50	Call			0.00000	0	50.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put			3,786.00000	3,844	50.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	59.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,786.00000	7,844	59.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			4,164.00000	4,106	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			2,164.00000	2,106	34.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	34.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,165.00000	1,108	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			1.00000	1	28.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			1.00000	1	34.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			1,837.00000	1,895	34.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	51.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,836.00000	3,894	51.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	59.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,836.00000	7,894	59.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,114.00000	4,056	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,114.00000	3,056	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,114.00000	2,056	34.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	34.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,116.00000	1,058	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	2	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	35.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,887.00000	1,944	35.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	51.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,886.00000	3,944	51.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	55.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,886.00000	5,944	55.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	59.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,886.00000	7,944	59.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,014.00000	3,956	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,014.00000	2,956	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,014.00000	1,956	34.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	34.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,017.00000	959	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			2.00000	3	26.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	36.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,987.00000	2,044	36.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	52.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,986.00000	4,044	52.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	55.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.70	Put			5,986.00000	6,044	55.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			7,986.00000	8,044	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,914.00000	3,856	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,914.00000	2,856	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			1,914.00000	1,856	34.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	34.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			1.00000	1	37.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,087.00000	2,144	37.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	52.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,086.00000	4,144	52.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	55.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,086.00000	6,144	55.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,086.00000	8,144	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,964.00000	3,906	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,964.00000	1,906	34.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	34.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			967.00000	910	26.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put			3.00000	3	26.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call			1.00000	1	36.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put			2,037.00000	2,094	36.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call			0.00000	0	52.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put			4,036.00000	4,094	52.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call			0.00000	0	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put			8,036.00000	8,094	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call			0.00000	4,006	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call			0.00000	3,006	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put			0.00000	0	26.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call			0.00000	2,006	35.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call			0.00000	1,009	27.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put			0.00000	2	27.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call			0.00000	1	35.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put			0.00000	1,994	35.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call			0.00000	0	52.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put			0.00000	3,994	52.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call			0.00000	0	55.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put			0.00000	5,994	55.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call			0.00000	0	59.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put			0.00000	7,994	59.70	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			6.71440	6.77200		17.65	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		283.00000	255	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		261.00000	291	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		244.00000	219	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		322.00000	355	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		244.00000	219	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		322.00000	355	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		263.00000	237	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		291.00000	322	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		263.00000	237	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		291.00000	322	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		226.00000	203	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		354.00000	389	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		309.00000	276	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		237.00000	261	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		366.00000	329	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		194.00000	215	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		396.00000	358	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		174.00000	194	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		396.00000	358	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		174.00000	194	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		461.00000	420	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		139.00000	156	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		461.00000	420	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		139.00000	156	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		496.00000	453	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		124.00000	139	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		496.00000	453	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		124.00000	139	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		337.00000	302	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		215.00000	237	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		428.00000	388	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		156.00000	174	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		532.00000	488	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		110.00000	123	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		337.00000	302	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		215.00000	237	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		309.00000	276	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		237.00000	261	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		569.00000	524	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		97.00000	109	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		569.00000	524	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		97.00000	109	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		607.00000	561	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		85.00000	96	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.90	Call			226.00000	203	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			354.00000	389	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			195.00000	174	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			423.00000	460	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			168.00000	150	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			496.00000	536	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			145.00000	129	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			573.00000	615	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			125.00000	111	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			653.00000	697	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			210.00000	188	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			388.00000	424	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			181.00000	162	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			459.00000	497	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			156.00000	139	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			534.00000	575	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			210.00000	188	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			388.00000	424	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			156.00000	139	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			534.00000	575	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			135.00000	120	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			613.00000	656	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			181.00000	162	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			459.00000	497	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,922.00000	5,864	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,422.00000	4,364	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,922.00000	2,864	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,430.00000	1,373	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			8.00000	9	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			33.00000	29	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,611.00000	1,665	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			6.00000	6	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,084.00000	3,141	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	1	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,580.00000	4,637	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	37.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,079.00000	6,136	37.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,172.00000	6,114	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,672.00000	4,614	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,172.00000	3,114	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
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,677.00000	1,620	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	6	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		44.00000	39	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,372.00000	1,424	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		8.00000	7	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,836.00000	2,893	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,330.00000	4,387	32.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	36.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,829.00000	5,886	36.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,222.00000	6,164	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,722.00000	4,664	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,222.00000	3,164	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,727.00000	1,669	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		47.00000	41	23.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,325.00000	1,377	23.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	8	28.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,787.00000	2,843	28.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,280.00000	4,337	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,779.00000	5,836	36.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		728.00000	679	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		56.00000	64	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		646.00000	599	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		74.00000	84	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		902.00000	849	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		30.00000	35	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		813.00000	762	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		41.00000	48	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		687.00000	638	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		65.00000	74	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		646.00000	599	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		74.00000	84	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		770.00000	720	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		48.00000	56	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		532.00000	488	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		110.00000	123	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		857.00000	805	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		35.00000	41	18.47	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	3.35	Call			3,422.00000	3,364	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,422.00000	2,365	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			4.00000	3	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,582.00000	3,639	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	36.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,579.00000	5,636	36.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	41.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,578.00000	7,636	41.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,322.00000	4,264	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,322.00000	3,264	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,322.00000	2,265	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,332.00000	1,275	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			10.00000	11	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			30.00000	27	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,708.00000	1,762	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			4.00000	3	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,682.00000	3,739	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,679.00000	5,736	36.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	41.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,678.00000	7,736	41.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,272.00000	4,214	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,272.00000	3,214	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,272.00000	2,215	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	1	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,283.00000	1,226	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			11.00000	12	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			29.00000	25	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,757.00000	1,811	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			3.00000	3	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,731.00000	3,789	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,729.00000	5,786	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	41.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,728.00000	7,786	41.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,222.00000	4,164	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,223.00000	2,165	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	4.55	Put		1.00000	1	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,234.00000	1,178	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		12.00000	13	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		27.00000	24	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,805.00000	1,860	26.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		3.00000	3	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,781.00000	3,838	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	41.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,778.00000	7,836	41.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,172.00000	4,114	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,173.00000	2,116	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		1.00000	1	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,185.00000	1,129	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		13.00000	15	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		26.00000	23	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,854.00000	1,909	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	3	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,831.00000	3,888	31.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	42.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,828.00000	7,886	42.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,122.00000	4,064	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,122.00000	3,064	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,123.00000	2,066	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	2	26.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,137.00000	1,080	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		15.00000	16	19.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		25.00000	22	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,903.00000	1,957	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	3	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,881.00000	3,938	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,879.00000	5,936	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	42.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,878.00000	7,936	42.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,372.00000	4,314	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,372.00000	3,314	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,372.00000	2,315	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,381.00000	1,324	21.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		9.00000	10	21.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.40	Call			32.00000	28	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,660.00000	1,714	25.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			4.00000	3	31.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,632.00000	3,689	31.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	36.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,629.00000	5,686	36.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	41.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,628.00000	7,686	41.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,072.00000	4,014	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,072.00000	3,014	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,074.00000	2,017	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	3	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,088.00000	1,032	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			16.00000	18	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			24.00000	21	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,952.00000	2,006	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			3.00000	3	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,931.00000	3,988	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			1.00000	1	36.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,929.00000	5,986	36.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,928.00000	7,986	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,022.00000	3,964	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,022.00000	2,964	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,025.00000	1,967	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			1,040.00000	986	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			18.00000	21	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			23.00000	20	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,001.00000	2,055	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			3.00000	2	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,981.00000	4,038	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	1	37.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,979.00000	6,036	37.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,978.00000	8,036	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,872.00000	3,814	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,872.00000	2,814	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	20.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,876.00000	1,818	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		19.00000	16	27.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,147.00000	2,202	27.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		2.00000	2	32.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,130.00000	4,188	32.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		1.00000	1	37.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,129.00000	6,186	37.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,128.00000	8,186	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,972.00000	3,914	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,972.00000	2,914	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,975.00000	1,918	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	25.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		993.00000	940	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		21.00000	25	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		21.00000	18	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,049.00000	2,104	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		3.00000	2	32.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,031.00000	4,088	32.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		1.00000	1	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,029.00000	6,086	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,028.00000	8,086	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,922.00000	3,864	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,925.00000	1,868	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		947.00000	894	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		25.00000	30	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		20.00000	17	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,098.00000	2,153	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,080.00000	4,138	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	42.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,078.00000	8,136	42.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.76530	6.82170		18.12	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		384.00000	358	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		362.00000	392	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		346.00000	322	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		424.00000	457	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		364.00000	339	18.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		393.00000	424	18.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		328.00000	305	18.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.95	Put		457.00000	490	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		407.00000	377	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		335.00000	362	18.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		456.00000	424	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		284.00000	308	17.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		482.00000	449	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		260.00000	283	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		510.00000	475	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		238.00000	259	17.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		538.00000	502	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		216.00000	237	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		568.00000	530	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		196.00000	215	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		431.00000	400	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		309.00000	334	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		482.00000	449	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		260.00000	283	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		599.00000	560	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		177.00000	195	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		431.00000	400	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		309.00000	334	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		664.00000	623	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		143.00000	158	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		384.00000	358	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		362.00000	392	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		312.00000	290	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		490.00000	525	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		282.00000	262	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		560.00000	596	19.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		734.00000	691	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		113.00000	126	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		771.00000	727	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		99.00000	111	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		699.00000	656	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		127.00000	141	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		631.00000	591	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		159.00000	176	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		848.00000	801	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		76.00000	86	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		888.00000	840	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		66.00000	75	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		809.00000	763	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		87.00000	98	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		734.00000	691	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		113.00000	126	17.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.30	Call			664.00000	623	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			143.00000	158	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,422.00000	4,365	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,422.00000	3,366	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	1	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,426.00000	2,370	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			4.00000	5	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,441.00000	1,386	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			20.00000	21	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			90.00000	84	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,669.00000	1,719	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			12.00000	11	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,590.00000	3,646	26.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			3.00000	3	30.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,582.00000	5,638	30.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	1	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,580.00000	7,636	34.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,322.00000	4,265	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,322.00000	3,266	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			1.00000	1	30.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,327.00000	2,271	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			5.00000	6	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,344.00000	1,289	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			23.00000	24	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			84.00000	79	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,763.00000	1,813	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			11.00000	10	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,689.00000	3,744	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	3	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,682.00000	5,738	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	1	34.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,680.00000	7,736	34.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,272.00000	4,215	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,272.00000	3,216	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,277.00000	2,221	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	6	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,296.00000	1,241	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			24.00000	26	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			82.00000	76	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,810.00000	1,861	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			10.00000	9	27.08	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	10.55	Put		3,738.00000	3,794	27.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	31.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,731.00000	5,788	31.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,730.00000	7,786	34.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,222.00000	4,165	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,223.00000	3,166	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,228.00000	2,172	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	7	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,248.00000	1,193	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		26.00000	27	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		79.00000	74	25.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,857.00000	1,908	25.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		10.00000	9	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,788.00000	3,843	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,781.00000	5,838	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	34.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,780.00000	7,836	34.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,248.00000	1,193	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		26.00000	27	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,122.00000	4,065	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,123.00000	3,067	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,129.00000	2,073	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	8	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,152.00000	1,097	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		30.00000	32	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		74.00000	69	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,952.00000	2,004	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		9.00000	8	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,887.00000	3,943	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,881.00000	5,938	31.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	34.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,880.00000	7,936	34.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,172.00000	4,115	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,173.00000	3,116	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,178.00000	2,122	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,200.00000	1,145	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			28.00000	29	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			76.00000	71	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,905.00000	1,956	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			9.00000	8	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,837.00000	3,893	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,831.00000	5,888	31.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,830.00000	7,886	34.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,372.00000	4,315	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,372.00000	3,316	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	30.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,377.00000	2,320	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			5.00000	5	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,393.00000	1,337	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			21.00000	22	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			87.00000	82	24.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,716.00000	1,766	24.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			11.00000	10	27.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,640.00000	3,695	27.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			3.00000	3	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,632.00000	5,688	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			1.00000	1	34.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,630.00000	7,686	34.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,072.00000	4,015	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,073.00000	3,017	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,080.00000	2,024	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	8	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,104.00000	1,049	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			33.00000	34	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			72.00000	67	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,000.00000	2,052	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			8.00000	7	27.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,936.00000	3,992	27.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			3.00000	3	31.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,931.00000	5,987	31.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,930.00000	7,986	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,972.00000	3,915	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,973.00000	2,917	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,981.00000	1,925	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	10	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,013.00000	963	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		41.00000	48	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		66.00000	60	26.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,094.00000	2,145	26.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		7.00000	7	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,036.00000	4,092	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,031.00000	6,087	31.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,029.00000	8,086	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,872.00000	3,815	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,874.00000	2,817	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,882.00000	1,826	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	11	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		929.00000	880	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		57.00000	65	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		59.00000	54	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,187.00000	2,239	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		7.00000	7	27.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,135.00000	4,191	27.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		3.00000	2	31.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,131.00000	6,187	31.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,129.00000	8,186	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,922.00000	3,865	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,924.00000	2,867	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,932.00000	1,876	22.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	22.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		970.00000	921	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		49.00000	56	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		62.00000	57	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,141.00000	2,192	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		7.00000	7	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,086.00000	4,141	27.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		3.00000	3	31.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,081.00000	6,137	31.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,079.00000	8,136	34.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,022.00000	3,965	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,023.00000	2,967	29.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			1.00000	2	29.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,030.00000	1,974	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			9.00000	9	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,057.00000	1,006	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			35.00000	40	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			69.00000	63	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,048.00000	2,098	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			8.00000	7	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,986.00000	4,042	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			3.00000	3	31.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,981.00000	6,037	31.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			1.00000	1	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,979.00000	8,036	34.75	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>149,465,301.99</b>	<b>17,070</b>	<b>1,175,550.00</b>
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<b>Grand Total:</b>								<b>149,465,301.99</b>	<b>17,070</b>	<b>1,175,550.00</b>
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