



# Daily MTM Report

Daily summary for 20/08/2009

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			7.45500	7.49000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.44500	7.51000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.15500	8.18000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.71500	8.73500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.21500	8.23000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.68000	8.70500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.67000	8.70500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.24500	8.26000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.77500	8.80000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.77500	8.80500			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			8.27500	8.30000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			7.95380	8.08600		20.42	71,401,262.60	8,977	270,760.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		321.00000	229	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		85.00000	125	20.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		175.00000	115	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		189.00000	261	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		137.00000	87	21.84	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		251.00000	333	21.84	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		51.00000	27	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		565.00000	673	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		155.00000	100	21.55	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		219.00000	296	21.55	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		197.00000	131	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		161.00000	228	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		521.00000	408	21.83	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		35.00000	54	21.83	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		285.00000	199	20.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		99.00000	145	20.62	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		358.00000	261	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		72.00000	107	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		252.00000	171	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		116.00000	168	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		252.00000	171	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		116.00000	168	20.42	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		655.00000	534	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		19.00000	30	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		396.00000	295	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		60.00000	91	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		121.00000	75	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		285.00000	371	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		609.00000	491	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		23.00000	37	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		107.00000	65	22.40	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		321.00000	411	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		40.00000	20	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		654.00000	766	24.66	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	8.35	Call			95.00000	56	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			359.00000	452	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			84.00000	49	22.97	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			398.00000	495	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			221.00000	150	20.71	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			135.00000	197	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			22.00000	10	26.08	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			886.00000	1,006	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			74.00000	42	23.25	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			438.00000	538	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			65.00000	36	23.53	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			479.00000	582	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			844.00000	717	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			8.00000	13	23.24	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			35.00000	17	24.95	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			699.00000	814	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			74.00000	42	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			438.00000	538	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			45.00000	23	24.38	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			609.00000	720	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			31.00000	15	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			745.00000	861	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			40.00000	20	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			654.00000	766	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			58.00000	31	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			522.00000	627	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			25.00000	11	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			839.00000	958	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			17.00000	7	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			981.00000	1,104	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			13.00000	5	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,127.00000	1,251	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			10.00000	4	28.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,224.00000	1,350	28.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			8.00000	3	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,322.00000	1,449	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			9.00000	3	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,273.00000	1,400	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			5.00000	2	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,569.00000	1,698	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	0	34.22	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,315.00000	2,447	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			3.00000	1	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,717.00000	1,847	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			2.00000	1	32.26	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	10.05	Put			1,966.00000	2,097	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			3.00000	1	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,767.00000	1,897	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			4.00000	1	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,618.00000	1,748	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			4.00000	1	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,668.00000	1,797	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			2.00000	1	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,816.00000	1,947	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			2.00000	1	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,816.00000	1,947	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1.00000	0	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,165.00000	2,297	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1.00000	0	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,215.00000	2,347	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1.00000	0	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,265.00000	2,397	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1.00000	0	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,265.00000	2,397	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1.00000	0	34.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,415.00000	2,546	34.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	35.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,614.00000	2,746	35.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,864.00000	2,996	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	49.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,914.00000	5,046	49.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,764.00000	2,896	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,714.00000	2,846	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	36.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,664.00000	2,796	36.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1.00000	0	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,365.00000	2,496	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1.00000	0	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,115.00000	2,247	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,514.00000	2,646	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,564.00000	2,696	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1.00000	1	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,015.00000	2,147	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			2.00000	1	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,866.00000	1,997	31.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,065.00000	2,197	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,464.00000	2,596	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,514.00000	2,646	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,764.00000	2,896	36.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,464.00000	2,596	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1.00000	0	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,215.00000	2,347	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1.00000	0	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,115.00000	2,247	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			2.00000	1	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,916.00000	2,047	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	39.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,214.00000	3,346	39.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			5.00000	2	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,519.00000	1,648	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			4.00000	1	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,618.00000	1,748	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			3.00000	1	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,717.00000	1,847	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1.00000	0	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,315.00000	2,447	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			6.00000	2	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,470.00000	1,598	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			5.00000	2	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,569.00000	1,698	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			7.00000	2	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,421.00000	1,548	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1.00000	1	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,015.00000	2,147	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	37.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,814.00000	2,946	37.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,914.00000	3,046	37.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1.00000	1	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,065.00000	2,197	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,964.00000	3,096	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,064.00000	3,196	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	36.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,714.00000	2,846	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,964.00000	3,096	37.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	39.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,164.00000	3,296	39.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	37.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,814.00000	2,946	37.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,014.00000	3,146	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			2.00000	1	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,966.00000	2,097	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,014.00000	3,146	38.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,114.00000	3,246	39.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,564.00000	2,696	35.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,064.00000	3,196	38.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	40.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,264.00000	3,396	40.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			14.00000	6	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,078.00000	1,202	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			7.00000	3	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,371.00000	1,499	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			6.00000	2	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,470.00000	1,598	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			16.00000	6	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,030.00000	1,153	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			8.00000	3	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,322.00000	1,449	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			11.00000	4	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,175.00000	1,300	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			7.00000	3	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,371.00000	1,499	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			3.00000	1	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,767.00000	1,897	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			2.00000	1	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,866.00000	1,997	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			13.00000	5	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,127.00000	1,251	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			5.00000	2	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,519.00000	1,648	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			17.00000	7	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			981.00000	1,104	26.64	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	9.00	Call			20.00000	9	26.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			934.00000	1,055	26.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			16.00000	6	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,030.00000	1,153	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,686.00000	4,554	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,186.00000	3,054	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,686.00000	1,554	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,314.00000	4,446	47.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	51.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,814.00000	5,946	51.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,314.00000	7,446	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,886.00000	4,754	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,386.00000	3,254	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,886.00000	1,754	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			436.00000	330	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			50.00000	77	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	45.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,114.00000	4,246	45.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	50.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,614.00000	5,746	50.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,114.00000	7,246	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,936.00000	4,804	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,436.00000	3,304	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,936.00000	1,804	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			478.00000	368	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			42.00000	64	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	45.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,064.00000	4,196	45.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	50.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,564.00000	5,696	50.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,064.00000	7,196	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			28.00000	13	25.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put		792.00000	909	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		9.00000	3	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,273.00000	1,400	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,188.00000	1,056	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		2.00000	2	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		702.00000	578	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		16.00000	25	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,387.00000	1,255	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		1.00000	1	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		892.00000	764	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		6.00000	10	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,437.00000	1,305	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		1.00000	1	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		941.00000	812	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		5.00000	8	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,486.00000	1,354	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		0.00000	1	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		990.00000	860	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		4.00000	6	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	41.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,514.00000	3,646	41.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	48.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,514.00000	4,646	48.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	42.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,614.00000	3,746	42.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	48.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,614.00000	4,746	48.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,337.00000	1,205	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		1.00000	1	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	42.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,664.00000	3,796	42.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	48.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,664.00000	4,796	48.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,287.00000	1,155	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		1.00000	2	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		796.00000	670	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		10.00000	16	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		358.00000	261	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		72.00000	107	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	43.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,714.00000	3,846	43.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,714.00000	4,846	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	42.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,564.00000	3,696	42.17	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	12.65	Call			0.00000	0	48.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,564.00000	4,696	48.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,586.00000	1,454	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,088.00000	958	24.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			2.00000	4	24.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	41.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,414.00000	3,546	41.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,414.00000	4,546	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,636.00000	1,504	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,138.00000	1,007	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	3	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	40.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,364.00000	3,496	40.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,364.00000	4,496	47.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,786.00000	1,654	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	46.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,214.00000	4,346	46.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,836.00000	1,704	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	46.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,164.00000	4,296	46.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,736.00000	1,604	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,237.00000	1,106	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			1.00000	2	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			749.00000	624	22.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			13.00000	20	22.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	47.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,264.00000	4,396	47.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,186.00000	2,054	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,814.00000	3,946	43.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,236.00000	2,104	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			28.00000	13	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			792.00000	909	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	43.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,764.00000	3,896	43.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,236.00000	4,104	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 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,236.00000	3,104	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	51.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,764.00000	5,896	51.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,136.00000	4,004	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,136.00000	3,004	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,136.00000	2,004	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,138.00000	1,007	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			2.00000	3	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,864.00000	5,996	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,086.00000	3,954	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,086.00000	2,954	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,086.00000	1,954	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	31.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,914.00000	6,046	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,986.00000	3,854	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,986.00000	2,854	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,986.00000	1,854	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,014.00000	6,146	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,836.00000	3,704	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,836.00000	2,704	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,164.00000	6,296	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,786.00000	3,654	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,786.00000	2,654	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,214.00000	6,346	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,686.00000	3,554	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	26.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,686.00000	2,554	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	40.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,314.00000	3,446	40.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	48.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,814.00000	4,946	48.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,314.00000	6,446	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,736.00000	3,604	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,736.00000	2,604	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	48.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,764.00000	4,896	48.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,264.00000	6,396	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,886.00000	3,754	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,886.00000	2,754	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,114.00000	6,246	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,186.00000	4,054	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,286.00000	4,154	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,286.00000	3,154	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,286.00000	2,154	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,287.00000	1,155	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			1.00000	2	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	51.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,714.00000	5,846	51.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,336.00000	4,204	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,336.00000	3,204	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,336.00000	2,204	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	51.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,664.00000	5,796	51.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,036.00000	3,904	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,036.00000	2,904	28.11	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 14/09/2009 Currency Future	5.05	Put		0.00000	0	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		2,036.00000	1,904	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		1,039.00000	909	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		3.00000	5	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	47.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,464.00000	4,596	47.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		5,964.00000	6,096	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,936.00000	3,804	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,936.00000	2,804	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	51.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,064.00000	6,196	51.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.08590	8.21910		21.39	8,158,673.10	1,009	85,424.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		688.00000	594	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		169.00000	208	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		407.00000	345	21.82	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		387.00000	459	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		387.00000	328	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		418.00000	492	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		156.00000	132	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,137.00000	1,246	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		350.00000	296	22.45	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		481.00000	560	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		407.00000	345	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		387.00000	459	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		6.00000	5	34.60	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,787.00000	4,919	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		480.00000	405	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		311.00000	369	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		55.00000	46	31.11	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,385.00000	2,510	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		16.00000	13	35.40	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,097.00000	4,227	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		563.00000	479	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		244.00000	293	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		89.00000	75	28.96	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,770.00000	1,889	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		506.00000	429	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		287.00000	343	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		454.00000	382	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		335.00000	396	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		480.00000	405	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		311.00000	369	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		947.00000	836	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		78.00000	100	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		592.00000	506	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		223.00000	270	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		226.00000	190	24.34	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		807.00000	904	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		534.00000	453	21.18	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		265.00000	317	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		248.00000	209	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		729.00000	823	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		430.00000	363	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		361.00000	427	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		368.00000	311	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		449.00000	525	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		333.00000	281	22.66	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		514.00000	595	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		302.00000	254	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		583.00000	668	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		287.00000	242	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		618.00000	706	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		317.00000	267	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		548.00000	631	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		534.00000	453	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		265.00000	317	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		368.00000	311	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		449.00000	525	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		317.00000	267	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		548.00000	631	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		350.00000	296	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		481.00000	560	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		121.00000	102	27.28	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,402.00000	1,516	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		287.00000	242	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		618.00000	706	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		273.00000	230	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		654.00000	744	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		273.00000	230	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		654.00000	744	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		237.00000	199	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		768.00000	863	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		261.00000	219	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		691.00000	783	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		907.00000	798	20.37	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		88.00000	112	20.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			205.00000	173	24.76	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			886.00000	987	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			196.00000	165	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			927.00000	1,029	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			205.00000	173	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			886.00000	987	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			215.00000	181	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			846.00000	945	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			248.00000	209	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			729.00000	823	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			187.00000	157	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			968.00000	1,071	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			164.00000	137	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,094.00000	1,202	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			143.00000	121	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,224.00000	1,335	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			132.00000	111	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,313.00000	1,425	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			126.00000	106	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,357.00000	1,471	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			143.00000	121	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,224.00000	1,335	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			116.00000	98	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,447.00000	1,562	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			126.00000	106	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,357.00000	1,471	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			96.00000	81	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,677.00000	1,795	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			75.00000	63	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,005.00000	2,127	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			83.00000	70	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,864.00000	1,984	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			92.00000	78	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,723.00000	1,842	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			92.00000	78	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,723.00000	1,842	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			80.00000	68	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,911.00000	2,032	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			64.00000	53	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,195.00000	2,317	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			59.00000	49	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,290.00000	2,413	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			57.00000	47	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,338.00000	2,461	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			52.00000	44	31.26	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	10.60	Put		2,433.00000	2,558	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		45.00000	38	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,626.00000	2,752	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		38.00000	32	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,869.00000	2,996	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		39.00000	33	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,820.00000	2,947	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		42.00000	35	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,723.00000	2,849	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		66.00000	56	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,147.00000	2,270	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		61.00000	51	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,242.00000	2,365	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		51.00000	42	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,481.00000	2,606	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		47.00000	39	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,578.00000	2,703	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		45.00000	38	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,626.00000	2,752	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		72.00000	60	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,053.00000	2,174	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		77.00000	66	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,958.00000	2,080	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		55.00000	46	31.11	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,385.00000	2,510	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		49.00000	41	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,530.00000	2,655	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		77.00000	66	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,958.00000	2,080	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		35.00000	29	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,966.00000	3,094	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		36.00000	30	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,917.00000	3,045	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		32.00000	27	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,113.00000	3,241	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		34.00000	28	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,015.00000	3,143	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		16.00000	13	35.40	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,097.00000	4,227	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		26.00000	22	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,407.00000	3,536	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		28.00000	23	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,309.00000	3,438	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		21.00000	17	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,802.00000	3,932	35.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			14.00000	11	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,195.00000	4,325	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			9.00000	6	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,589.00000	4,721	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			5.00000	4	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,986.00000	5,118	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			22.00000	18	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,703.00000	3,833	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			10.00000	7	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,491.00000	4,622	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			6.00000	4	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,887.00000	5,018	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			171.00000	144	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,052.00000	1,158	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			103.00000	87	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,584.00000	1,701	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			20.00000	16	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,901.00000	4,031	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			4.00000	3	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,085.00000	5,217	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			112.00000	94	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,493.00000	1,608	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			72.00000	60	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,053.00000	2,174	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			30.00000	25	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,211.00000	3,339	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			11.00000	9	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,392.00000	4,523	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			226.00000	190	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			807.00000	904	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			23.00000	20	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,604.00000	3,734	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			3.00000	2	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,384.00000	5,516	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			13.00000	10	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,294.00000	4,424	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			6.00000	4	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,887.00000	5,018	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			2.00000	2	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,483.00000	5,616	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			25.00000	21	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,506.00000	3,635	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			7.00000	6	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,688.00000	4,820	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			3.00000	2	34.04	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,284.00000	5,416	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		19.00000	15	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,000.00000	4,129	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		9.00000	6	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,589.00000	4,721	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		4.00000	3	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,185.00000	5,317	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		137.00000	116	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,268.00000	1,380	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		86.00000	73	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,817.00000	1,937	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		24.00000	20	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,555.00000	3,684	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		15.00000	12	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,146.00000	4,276	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		7.00000	5	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,738.00000	4,869	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		3.00000	2	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,334.00000	5,466	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		23.00000	20	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,604.00000	3,734	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		150.00000	126	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,181.00000	1,290	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		38.00000	32	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,869.00000	2,996	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		26.00000	21	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,456.00000	3,585	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		18.00000	14	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,048.00000	4,178	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		8.00000	6	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,639.00000	4,770	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		171.00000	144	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,052.00000	1,158	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		20.00000	16	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,901.00000	4,031	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		100.00000	84	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,630.00000	1,748	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		41.00000	34	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,771.00000	2,898	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		27.00000	23	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,358.00000	3,487	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		19.00000	15	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,950.00000	4,080	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		5.00000	3	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,035.00000	5,167	34.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			32.00000	27	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,113.00000	3,241	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			722.00000	625	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			153.00000	189	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			215.00000	181	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			846.00000	945	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			33.00000	28	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,064.00000	3,192	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			23.00000	19	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,654.00000	3,783	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			757.00000	658	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			138.00000	172	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			156.00000	132	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,137.00000	1,246	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			31.00000	26	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,162.00000	3,290	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			21.00000	18	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,752.00000	3,882	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			12.00000	9	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,343.00000	4,473	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			2.00000	2	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,533.00000	5,666	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			22.00000	18	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,703.00000	3,833	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			2.00000	1	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,683.00000	5,815	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			2.00000	1	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,583.00000	5,716	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			23.00000	19	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,654.00000	3,783	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			14.00000	10	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,244.00000	4,375	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			2.00000	2	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,433.00000	5,566	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			1.00000	1	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,782.00000	5,915	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			688.00000	594	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			169.00000	208	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			26.00000	21	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,456.00000	3,585	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			8.00000	6	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,639.00000	4,770	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	1	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,832.00000	5,965	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			3.00000	3	34.09	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	13.45	Put		5,234.00000	5,367	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		655.00000	563	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		186.00000	228	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		4.00000	3	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,135.00000	5,267	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,029.00000	914	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		60.00000	78	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		261.00000	219	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		691.00000	783	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		10.00000	8	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,441.00000	4,572	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		6.00000	5	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,837.00000	4,969	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,071.00000	954	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		52.00000	69	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		793.00000	691	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		124.00000	155	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		196.00000	165	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		927.00000	1,029	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		44.00000	36	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,674.00000	2,800	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		27.00000	23	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,358.00000	3,487	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		4.00000	3	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,135.00000	5,267	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		987.00000	874	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		68.00000	88	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,347.00000	1,220	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		28.00000	34	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		688.00000	594	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		169.00000	208	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,394.00000	1,267	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		25.00000	31	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		75.00000	63	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,005.00000	2,127	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,300.00000	1,174	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		31.00000	38	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		655.00000	563	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		186.00000	228	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		69.00000	58	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,100.00000	2,222	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		15.00000	12	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,146.00000	4,276	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,300.00000	1,174	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		31.00000	38	20.45	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 14/12/2009 Currency Future	6.80	Call			1,442.00000	1,314	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			23.00000	28	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,669.00000	4,536	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,170.00000	3,037	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,682.00000	1,552	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	16	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,331.00000	7,464	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,919.00000	4,786	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,420.00000	3,286	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,926.00000	1,795	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	9	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			623.00000	534	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			204.00000	248	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,081.00000	7,215	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			10.00000	8	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,441.00000	4,572	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,220.00000	3,087	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,223.00000	2,090	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	5	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,254.00000	1,128	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			35.00000	42	20.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,422.00000	2,289	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	1	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,382.00000	6,515	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,931.00000	7,065	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,469.00000	3,336	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,472.00000	2,339	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,489.00000	1,361	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			20.00000	25	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	0	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,031.00000	7,165	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,370.00000	3,236	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	1	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,372.00000	2,239	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	4	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	0	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,131.00000	7,265	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,320.00000	3,186	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,322.00000	2,190	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	4	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,181.00000	7,315	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,569.00000	3,436	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,571.00000	2,438	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,585.00000	1,456	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	20	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,619.00000	3,486	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,621.00000	2,488	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,634.00000	1,504	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			14.00000	18	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,881.00000	7,015	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,769.00000	3,636	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,771.00000	2,638	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,779.00000	1,649	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	13	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			868.00000	761	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			99.00000	125	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			86.00000	73	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,817.00000	1,937	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	1	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,732.00000	6,865	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,869.00000	3,736	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,870.00000	2,737	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,877.00000	1,746	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	10	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			1.00000	1	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,632.00000	6,765	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,919.00000	3,786	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	34.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,920.00000	2,787	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			1.00000	1	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,582.00000	6,715	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,969.00000	3,836	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,970.00000	2,837	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,975.00000	1,844	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	8	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	1	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,532.00000	6,665	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,819.00000	3,686	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,820.00000	2,687	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	2	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,828.00000	1,697	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	11	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,682.00000	6,815	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,169.00000	4,036	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,173.00000	2,041	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	5	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,208.00000	1,083	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			38.00000	47	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			1.00000	1	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,332.00000	6,465	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,269.00000	4,136	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,270.00000	3,137	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,273.00000	2,140	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			29.00000	24	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,260.00000	3,388	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			1.00000	1	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,232.00000	6,365	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			2.00000	1	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,732.00000	5,865	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,731.00000	7,864	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			20.00000	17	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,851.00000	3,981	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	36.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,831.00000	7,964	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,069.00000	3,936	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,070.00000	2,937	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,074.00000	1,942	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		5.00000	6	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,116.00000	996	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		47.00000	60	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,932.00000	6,065	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,931.00000	8,064	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,032.00000	6,165	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,031.00000	8,164	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,019.00000	3,886	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,020.00000	2,887	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,025.00000	1,893	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	7	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,071.00000	954	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		52.00000	69	20.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		1.00000	1	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,982.00000	6,115	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,981.00000	8,114	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		1.00000	1	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,182.00000	6,315	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,181.00000	8,314	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,231.00000	8,364	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,719.00000	3,586	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,721.00000	2,588	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,731.00000	1,600	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		11.00000	14	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		830.00000	726	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		111.00000	140	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		1.00000	1	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,282.00000	6,415	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,281.00000	8,414	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		1.00000	1	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,082.00000	6,215	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,081.00000	8,214	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,219.00000	4,086	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,781.00000	7,914	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,369.00000	4,236	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		2.00000	1	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,633.00000	5,765	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,631.00000	7,764	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,119.00000	3,986	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,120.00000	2,987	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,124.00000	1,991	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	5	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,162.00000	1,038	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		43.00000	52	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		1.00000	1	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,882.00000	6,015	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,881.00000	8,014	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,319.00000	4,186	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,681.00000	7,814	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		1.00000	1	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,132.00000	6,265	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,131.00000	8,264	36.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.21340	8.34890		21.50	147,841.20	18	2,848.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		915.00000	820	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		216.00000	256	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		543.00000	481	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		544.00000	617	21.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		232.00000	205	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,533.00000	1,642	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		506.00000	448	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		607.00000	684	22.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.40	Call			524.00000	464	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			575.00000	650	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			488.00000	432	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			640.00000	718	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			564.00000	499	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			516.00000	585	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			110.00000	97	30.21	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,811.00000	2,934	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			609.00000	536	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			460.00000	523	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			315.00000	278	24.60	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,116.00000	1,215	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			683.00000	604	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			384.00000	440	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			633.00000	558	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			434.00000	494	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			586.00000	517	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			488.00000	554	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			657.00000	580	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			408.00000	467	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			709.00000	628	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			360.00000	414	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			65.00000	57	33.34	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,016.00000	4,144	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			472.00000	417	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			673.00000	753	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			207.00000	183	26.89	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,708.00000	1,820	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			440.00000	389	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			741.00000	825	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			455.00000	402	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			706.00000	789	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			425.00000	375	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			776.00000	862	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			411.00000	363	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			812.00000	899	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			371.00000	327	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			922.00000	1,014	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			336.00000	296	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,037.00000	1,133	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			359.00000	317	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			960.00000	1,053	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			384.00000	339	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			885.00000	975	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			286.00000	253	25.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,237.00000	1,339	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			269.00000	238	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,320.00000	1,424	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			246.00000	217	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,447.00000	1,554	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			261.00000	231	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,362.00000	1,467	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			232.00000	205	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,533.00000	1,642	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			89.00000	79	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,240.00000	3,366	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			238.00000	211	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,490.00000	1,598	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			201.00000	178	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,752.00000	1,865	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			185.00000	165	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,886.00000	2,001	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			163.00000	144	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,114.00000	2,231	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			181.00000	161	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,932.00000	2,047	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			196.00000	174	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,797.00000	1,910	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			196.00000	174	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,797.00000	1,910	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			176.00000	157	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,977.00000	2,093	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			176.00000	157	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,977.00000	2,093	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			146.00000	129	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,298.00000	2,416	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			142.00000	126	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,344.00000	2,462	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			150.00000	133	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,252.00000	2,369	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			139.00000	122	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,390.00000	2,509	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			128.00000	113	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,529.00000	2,650	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			113.00000	100	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,764.00000	2,886	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			100.00000	89	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,001.00000	3,125	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			102.00000	91	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,954.00000	3,077	30.59	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 15/03/2010 Currency Future	11.10	Call			107.00000	95	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,859.00000	2,982	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			105.00000	93	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,906.00000	3,029	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			122.00000	108	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,623.00000	2,744	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			125.00000	110	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,576.00000	2,697	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			116.00000	102	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,717.00000	2,839	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			110.00000	97	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,811.00000	2,934	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			119.00000	105	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,670.00000	2,791	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			132.00000	116	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,483.00000	2,603	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			139.00000	122	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,390.00000	2,509	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			125.00000	110	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,576.00000	2,697	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			98.00000	87	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,049.00000	3,173	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			92.00000	81	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,183.00000	3,308	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			95.00000	85	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,097.00000	3,221	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			95.00000	85	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,097.00000	3,221	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			93.00000	83	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,144.00000	3,269	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			84.00000	74	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,385.00000	3,511	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			91.00000	81	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,192.00000	3,318	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			80.00000	71	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,481.00000	3,608	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			87.00000	78	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,288.00000	3,414	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			85.00000	76	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,337.00000	3,462	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			219.00000	194	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,620.00000	1,730	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			185.00000	165	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,886.00000	2,001	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			167.00000	148	28.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,068.00000	2,185	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			159.00000	140	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,160.00000	2,277	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			58.00000	51	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,259.00000	4,388	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			253.00000	224	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,404.00000	1,510	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			85.00000	76	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,337.00000	3,462	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			36.00000	32	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,387.00000	5,519	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			277.00000	245	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,278.00000	1,382	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			122.00000	108	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,623.00000	2,744	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			38.00000	34	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,239.00000	5,370	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			295.00000	261	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,196.00000	1,297	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			40.00000	35	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,141.00000	5,272	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			305.00000	269	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,156.00000	1,256	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			107.00000	95	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,859.00000	2,982	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			41.00000	36	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,092.00000	5,222	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			325.00000	287	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,076.00000	1,174	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			42.00000	37	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,993.00000	5,124	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			77.00000	68	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,578.00000	3,705	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			33.00000	29	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,634.00000	5,766	36.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			225.00000	199	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,576.00000	1,686	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			82.00000	73	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,433.00000	3,559	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			78.00000	70	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,530.00000	3,656	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			34.00000	30	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,585.00000	5,716	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			77.00000	68	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,578.00000	3,705	32.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			74.00000	66	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,675.00000	3,802	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			71.00000	63	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,772.00000	3,900	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			31.00000	27	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,832.00000	5,964	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			212.00000	188	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,664.00000	1,775	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			98.00000	87	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,049.00000	3,173	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			78.00000	70	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,530.00000	3,656	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			75.00000	67	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,626.00000	3,754	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			32.00000	29	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,684.00000	5,815	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			35.00000	31	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,486.00000	5,617	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			286.00000	253	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,237.00000	1,339	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			39.00000	34	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,190.00000	5,321	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			397.00000	350	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			848.00000	937	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			44.00000	39	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,895.00000	5,025	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			359.00000	317	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			960.00000	1,053	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			135.00000	119	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,436.00000	2,556	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			105.00000	93	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,906.00000	3,029	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			41.00000	36	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,042.00000	5,173	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			119.00000	105	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,670.00000	2,791	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			93.00000	83	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,144.00000	3,269	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			38.00000	33	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,289.00000	5,420	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			142.00000	126	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,344.00000	2,462	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			135.00000	119	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,436.00000	2,556	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			43.00000	38	35.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,944.00000	5,075	35.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		347.00000	306	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		998.00000	1,093	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		37.00000	33	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,338.00000	5,469	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		45.00000	39	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,846.00000	4,976	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		155.00000	136	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,206.00000	2,323	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		48.00000	42	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,699.00000	4,829	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		159.00000	140	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,160.00000	2,277	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		49.00000	43	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,650.00000	4,779	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		51.00000	45	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,552.00000	4,681	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		171.00000	153	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,023.00000	2,139	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		163.00000	144	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,114.00000	2,231	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		50.00000	44	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,601.00000	4,730	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		190.00000	169	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,841.00000	1,956	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		59.00000	52	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,210.00000	4,339	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		212.00000	188	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,664.00000	1,775	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		62.00000	55	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,113.00000	4,241	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		735.00000	653	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		337.00000	389	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		63.00000	56	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,064.00000	4,192	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		181.00000	161	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,932.00000	2,047	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		171.00000	153	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,023.00000	2,139	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		54.00000	48	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,405.00000	4,534	34.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		207.00000	183	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,708.00000	1,820	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		61.00000	53	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,162.00000	4,290	33.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			763.00000	678	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			314.00000	365	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			225.00000	199	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,576.00000	1,686	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			261.00000	231	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,362.00000	1,467	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			63.00000	56	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,064.00000	4,192	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			948.00000	851	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			199.00000	237	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			982.00000	883	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			183.00000	219	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			277.00000	245	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,278.00000	1,382	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			66.00000	58	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,967.00000	4,095	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,016.00000	915	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			167.00000	202	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,699.00000	4,563	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,203.00000	3,068	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,733.00000	1,605	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			35.00000	42	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			55.00000	49	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,356.00000	4,485	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			17.00000	15	38.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,318.00000	7,451	38.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,949.00000	4,813	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,452.00000	3,316	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,969.00000	1,837	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			20.00000	24	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			19.00000	16	38.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,070.00000	7,203	38.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,165.00000	1,055	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			116.00000	141	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			325.00000	287	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,076.00000	1,174	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			305.00000	269	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,156.00000	1,256	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			238.00000	211	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,490.00000	1,598	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			72.00000	65	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 15/03/2010 Currency Future	12.00	Put		3,723.00000	3,851	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,253.00000	3,117	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,262.00000	2,127	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		13.00000	13	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,332.00000	1,211	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		83.00000	98	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		70.00000	62	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,821.00000	3,949	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		46.00000	40	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,797.00000	4,927	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,402.00000	3,267	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	3	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,410.00000	2,275	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	11	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,462.00000	1,338	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		63.00000	75	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,459.00000	2,324	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		10.00000	11	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,506.00000	1,382	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		57.00000	68	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,501.00000	3,366	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	3	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,509.00000	2,373	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		10.00000	10	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,551.00000	1,425	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		52.00000	62	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		792.00000	705	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		293.00000	342	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,302.00000	3,167	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	4	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,311.00000	2,176	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		12.00000	13	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,375.00000	1,253	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		76.00000	90	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,601.00000	3,466	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,608.00000	2,472	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	9	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,641.00000	1,514	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		43.00000	51	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		852.00000	761	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		253.00000	297	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,651.00000	3,516	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	28.82	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	5.70	Call			2,657.00000	2,522	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,687.00000	1,559	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			38.00000	46	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			883.00000	790	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			234.00000	276	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			67.00000	60	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,918.00000	4,046	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,800.00000	3,665	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	2	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,806.00000	2,671	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	7	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,827.00000	1,697	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			28.00000	34	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			47.00000	41	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,748.00000	4,878	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,850.00000	3,715	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	2	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,855.00000	2,720	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	7	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,874.00000	1,744	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			25.00000	30	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,950.00000	3,815	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,955.00000	2,819	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	6	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,088.00000	983	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			139.00000	170	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,900.00000	3,765	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,905.00000	2,770	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	6	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,921.00000	1,790	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			22.00000	27	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,052.00000	949	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			153.00000	185	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,751.00000	3,615	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,756.00000	2,621	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			7.00000	8	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,780.00000	1,651	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			31.00000	37	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,000.00000	3,865	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,004.00000	2,869	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			5.00000	6	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,017.00000	1,885	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			18.00000	21	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,125.00000	1,019	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			126.00000	155	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,150.00000	4,014	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,153.00000	3,018	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			4.00000	5	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,164.00000	2,028	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	15	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,247.00000	1,129	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			98.00000	116	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,249.00000	4,114	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			57.00000	50	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,308.00000	4,436	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			31.00000	28	36.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,782.00000	5,914	36.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			14.00000	12	38.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,765.00000	7,899	38.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			30.00000	27	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,881.00000	6,013	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			14.00000	12	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,865.00000	7,998	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,050.00000	3,914	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,054.00000	2,919	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	5	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,066.00000	1,932	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	19	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			29.00000	26	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,980.00000	6,112	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			13.00000	11	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,964.00000	8,098	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			28.00000	24	36.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,079.00000	6,211	36.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			13.00000	10	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,064.00000	8,197	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			29.00000	25	36.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,030.00000	6,162	36.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			13.00000	11	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,014.00000	8,147	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			26.00000	23	37.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,227.00000	6,360	37.16	0.00	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			12.00000	10	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,213.00000	8,346	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			26.00000	22	37.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,277.00000	6,409	37.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			11.00000	9	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,262.00000	8,396	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,701.00000	3,565	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,707.00000	2,571	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	8	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			25.00000	22	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,326.00000	6,459	37.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			11.00000	9	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,312.00000	8,446	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			28.00000	24	37.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,129.00000	6,261	37.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			12.00000	10	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,113.00000	8,247	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,199.00000	4,064	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,213.00000	2,078	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	14	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,289.00000	1,170	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			90.00000	107	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			68.00000	61	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,869.00000	3,998	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			14.00000	12	38.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,815.00000	7,949	38.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,299.00000	4,164	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			32.00000	28	36.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,733.00000	5,865	36.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			14.00000	12	38.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,716.00000	7,849	38.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,349.00000	4,214	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,352.00000	3,217	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,361.00000	2,225	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			12.00000	12	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,418.00000	1,295	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			69.00000	82	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			15.00000	13	38.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,666.00000	7,799	38.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,100.00000	3,964	31.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		3,103.00000	2,968	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		5.00000	5	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		2,115.00000	1,980	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		16.00000	17	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,206.00000	1,092	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		107.00000	128	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		30.00000	26	36.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,931.00000	6,063	36.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		13.00000	11	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,915.00000	8,048	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		27.00000	23	37.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,178.00000	6,310	37.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		12.00000	10	38.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,163.00000	8,296	38.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.33900	8.47650		21.69	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		303.00000	274	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,827.00000	1,935	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,118.00000	1,019	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		241.00000	280	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		695.00000	627	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		619.00000	688	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		656.00000	592	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		679.00000	753	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		620.00000	559	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		743.00000	820	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		675.00000	610	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		648.00000	721	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		637.00000	576	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		711.00000	787	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		603.00000	544	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		776.00000	855	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		130.00000	119	31.17	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,804.00000	3,930	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		738.00000	666	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		562.00000	627	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		404.00000	364	24.57	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,327.00000	1,425	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		784.00000	708	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		507.00000	569	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		994.00000	903	20.51	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		318.00000	364	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		761.00000	687	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		534.00000	598	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		447.00000	403	24.02	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		1,171.00000	1,264	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		716.00000	646	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		590.00000	657	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		808.00000	730	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		481.00000	541	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		586.00000	529	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		809.00000	890	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		554.00000	500	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		878.00000	961	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		570.00000	514	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		843.00000	925	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		539.00000	486	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		913.00000	997	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		497.00000	448	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,021.00000	1,109	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		525.00000	473	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		948.00000	1,034	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		484.00000	436	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,058.00000	1,147	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		459.00000	414	23.88	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,133.00000	1,225	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		471.00000	425	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,095.00000	1,186	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		511.00000	461	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		984.00000	1,072	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		384.00000	347	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,408.00000	1,508	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		357.00000	322	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,530.00000	1,633	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		375.00000	338	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,448.00000	1,549	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		340.00000	307	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,614.00000	1,718	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		366.00000	330	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,489.00000	1,591	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		141.00000	128	30.61	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,565.00000	3,689	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		348.00000	315	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,572.00000	1,676	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		284.00000	257	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,957.00000	2,068	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		256.00000	231	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,179.00000	2,292	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		278.00000	252	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,001.00000	2,113	26.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			297.00000	268	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,870.00000	1,979	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			404.00000	364	24.57	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,327.00000	1,425	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			883.00000	800	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			407.00000	461	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			332.00000	300	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,656.00000	1,761	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			317.00000	287	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,741.00000	1,848	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			290.00000	263	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,914.00000	2,024	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			266.00000	241	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,090.00000	2,202	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			121.00000	110	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,044.00000	4,171	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			857.00000	776	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			431.00000	487	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			325.00000	293	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,698.00000	1,804	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			310.00000	281	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,784.00000	1,892	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			272.00000	246	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,046.00000	2,157	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			261.00000	236	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,134.00000	2,247	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			119.00000	108	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,092.00000	4,219	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			317.00000	287	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,741.00000	1,848	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			266.00000	241	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,090.00000	2,202	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			245.00000	221	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,268.00000	2,382	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			113.00000	102	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,236.00000	4,363	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			297.00000	268	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,870.00000	1,979	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			261.00000	236	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,134.00000	2,247	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			250.00000	226	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,224.00000	2,337	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			239.00000	216	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,313.00000	2,427	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			229.00000	207	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 14/06/2010 Currency Future	10.65	Put			2,403.00000	2,518	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			107.00000	97	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,380.00000	4,508	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			325.00000	293	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,698.00000	1,804	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			115.00000	104	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,188.00000	4,315	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,024.00000	931	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			297.00000	342	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			394.00000	355	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,367.00000	1,466	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			310.00000	281	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,784.00000	1,892	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,054.00000	960	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			278.00000	321	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			332.00000	300	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,656.00000	1,761	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			128.00000	117	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,852.00000	3,978	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,086.00000	989	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			259.00000	300	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			414.00000	373	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,288.00000	1,384	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			394.00000	355	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,367.00000	1,466	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			126.00000	115	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,900.00000	4,026	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			425.00000	383	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,248.00000	1,344	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,727.00000	4,589	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,234.00000	3,098	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			8.00000	9	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,794.00000	1,668	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			68.00000	79	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			179.00000	162	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,953.00000	3,073	29.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			68.00000	62	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,842.00000	5,973	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			45.00000	41	36.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,318.00000	7,452	36.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,977.00000	4,839	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,483.00000	3,345	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			6.00000	6	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,020.00000	1,890	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			44.00000	51	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			198.00000	179	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,721.00000	2,840	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			117.00000	106	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,140.00000	4,267	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			73.00000	66	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,597.00000	5,727	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			48.00000	43	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,072.00000	7,204	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,294.00000	1,181	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			168.00000	192	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			436.00000	393	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,209.00000	1,304	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			375.00000	338	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,448.00000	1,549	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			144.00000	131	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,517.00000	3,642	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,284.00000	3,147	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,305.00000	2,171	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			29.00000	32	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,413.00000	1,296	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			136.00000	157	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			183.00000	165	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,906.00000	3,026	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			92.00000	84	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,816.00000	4,945	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,498.00000	2,363	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			22.00000	24	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,578.00000	1,456	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			101.00000	117	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			137.00000	124	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,660.00000	3,785	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			98.00000	89	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,622.00000	4,750	32.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			172.00000	156	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,046.00000	3,167	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			122.00000	111	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,996.00000	4,122	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			88.00000	80	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,962.00000	5,091	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,532.00000	3,395	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,547.00000	2,412	21.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	23	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,620.00000	1,498	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		94.00000	109	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		910.00000	825	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		383.00000	436	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		166.00000	150	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,139.00000	3,261	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		86.00000	78	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,059.00000	5,189	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,383.00000	3,246	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,402.00000	2,267	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	28	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,494.00000	1,375	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		118.00000	136	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		832.00000	753	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		456.00000	514	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		234.00000	212	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,358.00000	2,473	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		157.00000	142	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,281.00000	3,403	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		82.00000	74	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,205.00000	5,335	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,334.00000	3,197	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		7.00000	8	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,353.00000	2,219	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		27.00000	30	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,453.00000	1,335	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		127.00000	146	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		154.00000	140	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,328.00000	3,451	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		111.00000	100	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,284.00000	4,411	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		81.00000	73	33.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,254.00000	5,384	33.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		224.00000	203	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,448.00000	2,564	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		152.00000	138	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,375.00000	3,499	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		109.00000	99	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,332.00000	4,460	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		80.00000	72	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,303.00000	5,433	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		163.00000	148	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,186.00000	3,309	29.72	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 14/06/2010 Currency Future	13.50	Call			84.00000	76	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,108.00000	5,237	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,582.00000	3,445	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	6	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,595.00000	2,460	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	21	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,663.00000	1,540	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			87.00000	101	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			937.00000	850	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			361.00000	411	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			256.00000	231	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,179.00000	2,292	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			169.00000	153	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,093.00000	3,214	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			87.00000	79	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,010.00000	5,140	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,632.00000	3,494	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			5.00000	5	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,644.00000	2,509	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	20	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,707.00000	1,582	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			80.00000	93	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			965.00000	876	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			339.00000	387	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,681.00000	3,544	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,693.00000	2,557	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			16.00000	18	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,750.00000	1,625	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			74.00000	86	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			176.00000	159	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,999.00000	3,120	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			124.00000	113	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,948.00000	4,074	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			90.00000	81	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,913.00000	5,042	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,830.00000	3,693	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,840.00000	2,704	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			13.00000	15	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,884.00000	1,756	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			57.00000	67	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			186.00000	168	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,860.00000	2,979	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			94.00000	85	32.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,767.00000	4,896	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,880.00000	3,743	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,889.00000	2,753	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	14	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,929.00000	1,800	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		52.00000	61	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		190.00000	172	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,813.00000	2,933	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		132.00000	120	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,756.00000	3,881	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		95.00000	86	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,719.00000	4,847	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,930.00000	3,793	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	4	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,938.00000	2,802	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		11.00000	13	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,974.00000	1,845	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		48.00000	56	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,150.00000	1,050	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		224.00000	261	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		194.00000	175	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,767.00000	2,886	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		135.00000	122	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,708.00000	3,833	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		97.00000	88	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,670.00000	4,799	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,980.00000	3,843	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	4	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,987.00000	2,851	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	12	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,184.00000	1,081	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		207.00000	242	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,781.00000	3,644	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		4.00000	5	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,791.00000	2,655	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		14.00000	16	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,839.00000	1,712	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		62.00000	73	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		64.00000	58	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,088.00000	6,219	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		160.00000	145	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,233.00000	3,356	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		63.00000	57	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,137.00000	6,268	35.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			62.00000	56	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,186.00000	6,317	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,179.00000	4,041	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,185.00000	3,048	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			8.00000	9	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,209.00000	2,075	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			33.00000	36	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,333.00000	1,219	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			157.00000	180	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			105.00000	95	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,429.00000	4,556	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			68.00000	61	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,891.00000	6,022	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,228.00000	4,091	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,257.00000	2,123	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			31.00000	34	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,373.00000	1,257	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			146.00000	168	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			40.00000	36	37.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,813.00000	7,947	37.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,129.00000	3,992	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	3	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,135.00000	2,999	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			9.00000	10	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,161.00000	2,028	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			35.00000	39	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			67.00000	61	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,940.00000	6,072	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			39.00000	35	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,912.00000	8,046	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,030.00000	3,892	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,036.00000	2,900	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			10.00000	11	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,066.00000	1,936	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			40.00000	47	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,218.00000	1,114	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			192.00000	225	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			65.00000	59	35.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,039.00000	6,170	35.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			38.00000	33	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,011.00000	8,144	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			36.00000	32	37.60	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 14/06/2010 Currency Future	16.55	Put		8,110.00000	8,243	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		37.00000	33	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,061.00000	8,194	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		224.00000	203	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,448.00000	2,564	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		109.00000	99	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,332.00000	4,460	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		60.00000	54	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,284.00000	6,415	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		34.00000	30	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,257.00000	8,391	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		60.00000	54	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,284.00000	6,415	35.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,731.00000	3,594	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	5	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,742.00000	2,606	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	17	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		220.00000	198	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,493.00000	2,609	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		59.00000	54	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,333.00000	6,465	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		33.00000	29	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,307.00000	8,440	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		215.00000	194	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,538.00000	2,655	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		59.00000	53	35.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,382.00000	6,514	35.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		32.00000	29	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,356.00000	8,490	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		35.00000	31	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,159.00000	8,292	37.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		39.00000	35	37.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,863.00000	7,996	37.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,278.00000	4,141	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	2	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		69.00000	63	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,793.00000	5,924	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		40.00000	36	37.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,764.00000	7,897	37.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,328.00000	4,191	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	2	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		70.00000	64	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,744.00000	5,875	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		41.00000	37	37.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,714.00000	7,848	37.35	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			13.10700	13.33980		17.27	131,070.00	10	26,585.00
£ / R On 14/09/2009 Currency Future	13.35	Call		261.00000	160	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		271.00000	403	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		242.00000	148	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		302.00000	441	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		261.00000	160	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		271.00000	403	19.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		242.00000	148	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		302.00000	441	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		224.00000	137	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		334.00000	480	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		193.00000	118	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		403.00000	561	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		166.00000	102	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		476.00000	645	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		166.00000	102	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		476.00000	645	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		348.00000	204	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		209.00000	297	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		414.00000	240	17.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		174.00000	233	17.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		521.00000	335	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		131.00000	178	18.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		448.00000	270	17.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		158.00000	213	17.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		559.00000	370	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		119.00000	163	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		637.00000	443	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		98.00000	136	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		484.00000	302	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		144.00000	195	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		348.00000	204	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		209.00000	297	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		179.00000	109	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		439.00000	602	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		208.00000	127	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		368.00000	520	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		289.00000	173	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		249.00000	366	18.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		380.00000	221	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		191.00000	264	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		414.00000	240	17.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		174.00000	233	17.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		559.00000	370	18.66	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	12.90	Put			119.00000	163	18.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			318.00000	188	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			228.00000	331	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			380.00000	221	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			191.00000	264	17.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			678.00000	482	19.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			88.00000	125	19.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			598.00000	406	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			108.00000	149	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			88.00000	56	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			848.00000	1,049	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			133.00000	83	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			594.00000	776	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			116.00000	72	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			676.00000	865	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			124.00000	77	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			634.00000	820	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			116.00000	72	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			676.00000	865	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			94.00000	60	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			804.00000	1,003	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			72.00000	47	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			982.00000	1,190	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			77.00000	50	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			937.00000	1,143	25.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			88.00000	56	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			848.00000	1,049	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			64.00000	43	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,074.00000	1,286	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			56.00000	38	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,167.00000	1,381	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			53.00000	37	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,213.00000	1,430	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			68.00000	45	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,028.00000	1,238	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			36.00000	27	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,546.00000	1,770	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			28.00000	22	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,788.00000	2,015	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			17.00000	12	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,277.00000	2,505	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			23.00000	16	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,033.00000	2,259	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			25.00000	18	32.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,935.00000	2,161	32.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			27.00000	21	32.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,837.00000	2,064	32.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			36.00000	27	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,546.00000	1,770	30.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			47.00000	33	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,308.00000	1,526	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			40.00000	29	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,450.00000	1,672	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			28.00000	22	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,788.00000	2,015	32.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			31.00000	24	31.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,691.00000	1,917	31.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			34.00000	26	30.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,595.00000	1,819	30.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			30.00000	23	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,740.00000	1,966	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			33.00000	25	30.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,643.00000	1,868	30.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			38.00000	28	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,498.00000	1,721	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			34.00000	26	30.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,595.00000	1,819	30.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			24.00000	17	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,984.00000	2,210	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			26.00000	20	32.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,886.00000	2,113	32.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			42.00000	30	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,403.00000	1,623	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			23.00000	16	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,033.00000	2,259	33.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			17.00000	12	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,277.00000	2,505	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			20.00000	15	33.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,130.00000	2,358	33.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			16.00000	12	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,326.00000	2,555	34.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			15.00000	11	34.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,375.00000	2,604	34.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			19.00000	14	33.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,179.00000	2,407	33.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			60.00000	40	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,120.00000	1,333	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			14.00000	10	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,474.00000	2,703	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			45.00000	32	28.69	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 14/09/2009 Currency Future	14.65	Put		1,355.00000	1,575	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		38.00000	28	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,498.00000	1,721	29.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		21.00000	16	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,082.00000	2,309	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		68.00000	45	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,028.00000	1,238	26.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		101.00000	64	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		761.00000	957	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		108.00000	68	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		718.00000	911	23.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		82.00000	53	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		893.00000	1,096	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		50.00000	35	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,260.00000	1,478	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		24.00000	17	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,984.00000	2,210	32.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		12.00000	9	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,572.00000	2,802	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		21.00000	16	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,082.00000	2,309	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		14.00000	10	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,474.00000	2,703	35.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		12.00000	9	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,572.00000	2,802	35.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		11.00000	8	35.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,671.00000	2,901	35.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		10.00000	7	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,770.00000	3,000	36.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		30.00000	23	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,740.00000	1,966	31.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		18.00000	13	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,228.00000	2,456	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		14.00000	11	34.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,425.00000	2,654	34.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		18.00000	13	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,228.00000	2,456	33.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		13.00000	10	35.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,523.00000	2,753	35.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		12.00000	9	35.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,622.00000	2,852	35.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		11.00000	8	36.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,721.00000	2,951	36.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		60.00000	40	26.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,120.00000	1,333	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			8.00000	6	37.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,968.00000	3,199	37.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			82.00000	53	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			893.00000	1,096	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			45.00000	32	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,355.00000	1,575	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			27.00000	21	32.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,837.00000	2,064	32.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			47.00000	33	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,308.00000	1,526	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			143.00000	88	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			554.00000	731	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			124.00000	77	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			634.00000	820	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			94.00000	60	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			804.00000	1,003	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			50.00000	35	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,260.00000	1,478	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			133.00000	83	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			594.00000	776	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			154.00000	95	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			515.00000	688	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			64.00000	43	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,074.00000	1,286	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			179.00000	109	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			439.00000	602	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,240.00000	5,007	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,740.00000	3,507	33.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	33.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,246.00000	2,015	31.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			6.00000	8	31.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			804.00000	602	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			65.00000	95	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			4.00000	3	40.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,764.00000	3,996	40.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	48.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,262.00000	5,495	48.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	53.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,761.00000	6,994	53.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,690.00000	5,457	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,190.00000	3,957	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,693.00000	2,461	34.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put			3.00000	4	34.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,217.00000	1,000	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			27.00000	43	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			6.00000	5	38.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,316.00000	3,548	38.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			2.00000	2	45.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,812.00000	5,045	45.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	52.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,311.00000	6,544	52.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,940.00000	5,707	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,440.00000	4,207	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,942.00000	2,709	35.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			3.00000	2	35.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,458.00000	1,235	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			19.00000	28	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			7.00000	6	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,068.00000	3,299	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			2.00000	2	44.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,563.00000	4,795	44.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	51.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,061.00000	6,294	51.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			762.00000	561	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			72.00000	104	20.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			892.00000	687	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			52.00000	80	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			719.00000	521	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			80.00000	114	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			937.00000	730	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			47.00000	73	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			848.00000	644	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			58.00000	87	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			598.00000	406	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			108.00000	149	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			719.00000	521	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			80.00000	114	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,440.00000	3,207	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	0	35.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,444.00000	2,213	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			5.00000	6	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			5.00000	4	39.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,565.00000	3,797	39.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			1.00000	1	49.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,562.00000	5,794	49.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	0	55.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,561.00000	7,793	55.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,340.00000	4,107	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,341.00000	3,108	36.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	36.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,345.00000	2,114	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			5.00000	7	32.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,362.00000	1,140	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			22.00000	33	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			4.00000	3	40.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,665.00000	3,896	40.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	50.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,662.00000	5,894	50.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	0	56.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,661.00000	7,893	56.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,240.00000	4,007	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,241.00000	3,008	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	37.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,265.00000	1,046	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			25.00000	39	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			1.00000	1	50.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,762.00000	5,994	50.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,761.00000	7,993	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,191.00000	2,959	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	2	37.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,196.00000	1,966	31.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			6.00000	9	31.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			4.00000	3	40.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,814.00000	4,046	40.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	50.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,812.00000	6,044	50.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,811.00000	8,043	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,040.00000	3,807	30.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	30.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,042.00000	2,809	36.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	36.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,048.00000	1,818	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			8.00000	11	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,075.00000	863	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			35.00000	56	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			4.00000	3	41.59	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	17.30	Put			3,964.00000	4,196	41.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			1.00000	1	51.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,961.00000	6,194	51.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,961.00000	8,193	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,940.00000	3,707	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,949.00000	1,720	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			9.00000	13	29.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			982.00000	774	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put			42.00000	67	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			3.00000	3	42.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,064.00000	4,296	42.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,061.00000	8,293	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,890.00000	3,657	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	31.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,892.00000	2,660	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			3.00000	3	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,899.00000	1,671	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			10.00000	14	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			3.00000	3	42.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,113.00000	4,346	42.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			1.00000	1	51.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,111.00000	6,344	51.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put			8,111.00000	8,343	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,840.00000	3,607	32.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	32.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,843.00000	2,610	35.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			3.00000	3	35.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,850.00000	1,622	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			10.00000	15	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			3.00000	3	42.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,163.00000	4,396	42.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			1.00000	1	51.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,161.00000	6,394	51.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,161.00000	8,393	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,743.00000	2,510	34.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			3.00000	3	34.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,752.00000	1,524	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			12.00000	17	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			3.00000	2	43.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,263.00000	4,495	43.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call			1.00000	1	52.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,261.00000	6,494	52.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,261.00000	8,493	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,790.00000	3,557	32.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	32.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,793.00000	2,560	34.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			3.00000	3	34.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,801.00000	1,573	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			11.00000	16	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			3.00000	2	42.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,213.00000	4,445	42.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			1.00000	1	51.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,211.00000	6,444	51.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,211.00000	8,443	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,990.00000	3,757	30.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	30.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,992.00000	2,759	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			2.00000	2	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,998.00000	1,769	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			8.00000	12	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,028.00000	818	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			38.00000	61	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			3.00000	3	41.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,014.00000	4,246	41.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			1.00000	1	51.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,011.00000	6,244	51.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,011.00000	8,243	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,140.00000	3,907	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	29.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,141.00000	2,909	37.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	37.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,147.00000	1,916	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			7.00000	9	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,170.00000	954	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			30.00000	47	23.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			4.00000	3	41.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,864.00000	4,096	41.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			1.00000	1	50.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,861.00000	6,094	50.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,861.00000	8,093	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,390.00000	4,157	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,390.00000	3,158	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	36.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,395.00000	2,163	32.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			5.00000	6	32.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,410.00000	1,188	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			20.00000	31	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			5.00000	4	39.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,615.00000	3,847	39.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			1.00000	1	49.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,612.00000	5,844	49.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	0	55.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,611.00000	7,843	55.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,540.00000	4,307	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,540.00000	3,307	34.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	34.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,544.00000	2,312	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			4.00000	5	33.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,556.00000	1,331	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			16.00000	24	26.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			5.00000	4	39.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,465.00000	3,697	39.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	49.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,462.00000	5,695	49.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	0	55.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,461.00000	7,693	55.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,590.00000	4,357	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,590.00000	3,357	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	34.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,594.00000	2,361	33.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	33.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,605.00000	1,379	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			15.00000	22	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			5.00000	4	39.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,416.00000	3,647	39.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	48.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,412.00000	5,645	48.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	0	55.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,411.00000	7,643	55.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,290.00000	4,057	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,291.00000	3,058	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	37.29	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 14/09/2009 Currency Future	11.05	Call			2,295.00000	2,064	31.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			6.00000	7	31.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,313.00000	1,093	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			23.00000	36	24.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			4.00000	3	40.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,714.00000	3,946	40.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	1	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,712.00000	5,944	50.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	0	56.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,711.00000	7,943	56.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,690.00000	3,457	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,703.00000	1,476	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			13.00000	19	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			3.00000	2	43.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,313.00000	4,545	43.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	56.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,311.00000	8,543	56.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.32400		13.55910		18.83	373,072.00	28	14,934.00
£ / R On 14/12/2009 Currency Future	13.55	Call			596.00000	479	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			586.00000	705	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			576.00000	462	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			617.00000	738	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			557.00000	446	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			647.00000	772	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			576.00000	462	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			617.00000	738	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			538.00000	430	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			679.00000	806	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			520.00000	415	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			711.00000	841	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			470.00000	374	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			811.00000	950	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			486.00000	387	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			777.00000	913	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			880.00000	720	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			321.00000	396	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			665.00000	532	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			505.00000	608	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			714.00000	574	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			455.00000	550	18.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			767.00000	620	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			407.00000	496	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			794.00000	644	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			385.00000	470	18.56	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Call			851.00000	694	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			342.00000	420	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			641.00000	514	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			532.00000	640	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			557.00000	446	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			647.00000	772	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			503.00000	401	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			744.00000	877	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			486.00000	387	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			777.00000	913	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			520.00000	415	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			711.00000	841	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			618.00000	496	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			559.00000	672	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			665.00000	532	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			505.00000	608	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			689.00000	552	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			480.00000	578	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			767.00000	620	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			407.00000	496	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			794.00000	644	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			385.00000	470	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			822.00000	668	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			363.00000	444	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			538.00000	430	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			679.00000	806	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			641.00000	514	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			532.00000	640	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			822.00000	668	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			363.00000	444	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			911.00000	747	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			301.00000	373	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			576.00000	462	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			617.00000	738	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			361.00000	285	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,102.00000	1,261	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			440.00000	349	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			881.00000	1,025	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			425.00000	337	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			916.00000	1,063	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			425.00000	337	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			916.00000	1,063	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			411.00000	326	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			952.00000	1,102	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			373.00000	294	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			1,064.00000	1,220	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			327.00000	258	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,218.00000	1,384	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			349.00000	275	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,140.00000	1,301	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			338.00000	266	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,179.00000	1,342	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			317.00000	250	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,258.00000	1,426	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			247.00000	194	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,588.00000	1,770	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			254.00000	200	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,545.00000	1,726	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			297.00000	234	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,338.00000	1,510	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			279.00000	219	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,420.00000	1,595	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			262.00000	206	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,503.00000	1,682	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			232.00000	182	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,673.00000	1,858	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			219.00000	172	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,760.00000	1,948	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			206.00000	162	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,847.00000	2,038	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			163.00000	123	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,203.00000	2,399	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			411.00000	326	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			952.00000	1,102	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			385.00000	305	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,026.00000	1,181	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			470.00000	374	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			811.00000	950	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			297.00000	234	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,338.00000	1,510	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			398.00000	315	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			989.00000	1,141	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			307.00000	242	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,298.00000	1,468	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			288.00000	226	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,379.00000	1,552	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			271.00000	213	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,461.00000	1,639	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			212.00000	167	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,803.00000	1,993	23.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			486.00000	387	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			777.00000	913	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			455.00000	361	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			846.00000	987	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			398.00000	315	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			989.00000	1,141	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			307.00000	242	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,298.00000	1,468	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			239.00000	188	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,630.00000	1,814	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			288.00000	226	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,379.00000	1,552	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			225.00000	177	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,716.00000	1,903	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			338.00000	266	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,179.00000	1,342	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			247.00000	194	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,588.00000	1,770	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			349.00000	275	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,140.00000	1,301	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,260.00000	5,025	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,773.00000	3,539	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	15	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,306.00000	2,077	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			47.00000	53	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,006.00000	833	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			247.00000	309	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			140.00000	105	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,381.00000	2,581	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			44.00000	35	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,785.00000	4,011	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			25.00000	21	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,266.00000	5,497	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			16.00000	13	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,757.00000	6,989	33.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,709.00000	5,474	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,217.00000	3,984	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	10	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,743.00000	2,512	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			34.00000	38	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,347.00000	1,134	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			138.00000	160	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			189.00000	148	24.05	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	15.35	Put			1,980.00000	2,174	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			63.00000	48	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,354.00000	3,574	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			28.00000	24	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,819.00000	5,050	28.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			19.00000	15	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,310.00000	6,541	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,959.00000	5,724	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,464.00000	4,230	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	6	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,988.00000	2,755	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			29.00000	31	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,564.00000	1,347	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			105.00000	123	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			76.00000	58	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,117.00000	3,334	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			31.00000	26	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,571.00000	4,802	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			21.00000	17	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,062.00000	6,293	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			942.00000	775	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			283.00000	351	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,144.00000	959	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			184.00000	235	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,073.00000	895	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			214.00000	271	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			942.00000	775	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			283.00000	351	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,039.00000	864	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			230.00000	290	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			973.00000	804	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			264.00000	330	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			740.00000	596	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			431.00000	522	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			440.00000	349	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			881.00000	1,025	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			689.00000	552	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			480.00000	578	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			411.00000	326	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			952.00000	1,102	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			455.00000	361	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			846.00000	987	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			618.00000	496	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			559.00000	672	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,478.00000	3,244	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	20	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,500.00000	2,270	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			41.00000	46	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			52.00000	40	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,593.00000	3,816	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			23.00000	19	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,564.00000	5,795	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			12.00000	10	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,553.00000	7,786	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,365.00000	4,131	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	7	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,379.00000	3,146	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	22	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,403.00000	2,173	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			44.00000	49	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,476.00000	1,260	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			117.00000	136	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			48.00000	37	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,689.00000	3,913	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			23.00000	19	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,664.00000	5,895	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			12.00000	9	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,653.00000	7,885	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,232.00000	3,000	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			23.00000	26	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,258.00000	2,029	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			49.00000	55	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			43.00000	34	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,834.00000	4,060	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			22.00000	18	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,813.00000	6,044	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			11.00000	9	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,802.00000	8,035	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,266.00000	4,033	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	9	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,281.00000	3,049	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	25	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,390.00000	1,176	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			131.00000	152	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			194.00000	153	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,935.00000	2,129	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			22.00000	19	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,763.00000	5,995	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			12.00000	9	34.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		7,753.00000	7,985	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,069.00000	3,835	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	11	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,086.00000	2,853	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		27.00000	29	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,114.00000	1,889	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		54.00000	65	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,221.00000	1,027	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		162.00000	203	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		174.00000	132	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,114.00000	2,308	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		38.00000	32	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,979.00000	4,208	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		22.00000	17	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,962.00000	6,193	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		11.00000	8	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,952.00000	8,184	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		3,921.00000	3,687	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	13	27.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		2,939.00000	2,706	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		30.00000	32	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,972.00000	1,750	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		63.00000	76	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,108.00000	927	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		199.00000	253	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		156.00000	118	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,247.00000	2,444	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		36.00000	30	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,126.00000	4,356	27.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		21.00000	16	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		6,111.00000	6,342	32.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		10.00000	7	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		8,101.00000	8,333	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,872.00000	3,638	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		13.00000	14	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		2,890.00000	2,658	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		31.00000	34	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		1,926.00000	1,705	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		67.00000	81	19.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		151.00000	114	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,292.00000	2,490	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		35.00000	29	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,176.00000	4,405	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		20.00000	16	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,161.00000	6,392	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call			10.00000	7	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,151.00000	8,383	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,823.00000	3,589	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	15	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,841.00000	2,609	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			32.00000	35	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,880.00000	1,659	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			71.00000	85	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			145.00000	109	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,336.00000	2,535	24.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			34.00000	29	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,225.00000	4,455	27.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			20.00000	16	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,211.00000	6,442	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			9.00000	7	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,200.00000	8,433	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,724.00000	3,490	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	16	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,789.00000	1,568	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			80.00000	94	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			134.00000	101	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,425.00000	2,627	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			33.00000	28	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,324.00000	4,554	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			9.00000	6	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,300.00000	8,532	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,792.00000	2,560	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			33.00000	36	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,834.00000	1,614	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			75.00000	90	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			34.00000	28	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,275.00000	4,504	27.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			19.00000	15	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,260.00000	6,491	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			9.00000	7	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,250.00000	8,483	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,020.00000	3,786	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	12	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,037.00000	2,804	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			28.00000	30	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,066.00000	1,843	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			57.00000	69	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,180.00000	993	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			171.00000	219	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			169.00000	127	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			2,160.00000	2,353	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			37.00000	31	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,028.00000	4,257	26.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			21.00000	17	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,012.00000	6,243	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			11.00000	8	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,002.00000	8,234	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			4,118.00000	3,885	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	11	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			3,135.00000	2,902	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			25.00000	28	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			2,162.00000	1,936	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			53.00000	62	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,263.00000	1,062	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			153.00000	188	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			178.00000	137	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,069.00000	2,263	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			40.00000	32	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			3,931.00000	4,158	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			22.00000	18	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			5,913.00000	6,144	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			11.00000	8	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			7,902.00000	8,134	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			4,513.00000	4,279	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			4.00000	5	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,527.00000	3,293	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			18.00000	19	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,548.00000	2,318	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			39.00000	44	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,608.00000	1,391	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			99.00000	117	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			225.00000	177	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,716.00000	1,903	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			54.00000	42	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,545.00000	3,768	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			24.00000	20	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,515.00000	5,746	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			13.00000	10	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			7,503.00000	7,736	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,563.00000	4,329	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	5	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,576.00000	3,343	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			17.00000	19	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,597.00000	2,366	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			38.00000	42	22.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,653.00000	1,435	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			94.00000	111	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			56.00000	43	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,497.00000	3,719	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			24.00000	20	30.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,465.00000	5,696	30.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			13.00000	10	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,454.00000	7,686	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,414.00000	4,181	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	7	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,429.00000	3,195	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			19.00000	21	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,451.00000	2,221	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			42.00000	47	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,520.00000	1,303	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			111.00000	129	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			212.00000	167	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,803.00000	1,993	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			50.00000	39	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,641.00000	3,865	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			23.00000	19	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,614.00000	5,845	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			12.00000	10	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,603.00000	7,836	34.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,315.00000	4,082	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	8	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,330.00000	3,098	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	24	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,355.00000	2,125	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			45.00000	51	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,433.00000	1,218	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			124.00000	144	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			200.00000	157	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,891.00000	2,083	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			46.00000	36	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,737.00000	3,962	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			23.00000	19	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,714.00000	5,945	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			12.00000	9	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,703.00000	7,935	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,168.00000	3,934	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	10	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,183.00000	2,951	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			24.00000	27	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,210.00000	1,982	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		51.00000	58	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,305.00000	1,097	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		145.00000	173	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		184.00000	143	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,025.00000	2,219	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		41.00000	33	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,882.00000	4,109	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		22.00000	18	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,863.00000	6,094	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		11.00000	9	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,852.00000	8,085	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,971.00000	3,737	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	13	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,019.00000	1,796	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		60.00000	72	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		36.00000	30	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,077.00000	4,306	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		10.00000	8	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,051.00000	8,284	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,675.00000	3,441	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		16.00000	17	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,695.00000	2,463	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		35.00000	39	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,743.00000	1,524	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		84.00000	100	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		129.00000	98	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,470.00000	2,674	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		33.00000	27	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,373.00000	4,603	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		19.00000	15	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,360.00000	6,591	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		9.00000	6	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,349.00000	8,582	34.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.53450	13.77220		19.09	40,603.50	3	62.00
£ / R On 15/03/2010 Currency Future	13.75	Call		818.00000	695	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		795.00000	911	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		798.00000	678	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		826.00000	944	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		779.00000	662	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		857.00000	977	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		761.00000	646	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		889.00000	1,011	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		726.00000	615	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		953.00000	1,080	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		676.00000	572	20.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.15	Put		1,054.00000	1,187	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		692.00000	586	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,020.00000	1,151	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,787.00000	2,551	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		64.00000	67	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,634.00000	4,400	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		12.00000	15	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		860.00000	731	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		738.00000	846	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		904.00000	768	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		682.00000	784	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,247.00000	1,079	18.09	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		375.00000	444	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		975.00000	831	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		603.00000	697	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		525.00000	442	21.44	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,452.00000	1,607	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		927.00000	789	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		655.00000	754	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		999.00000	854	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		577.00000	669	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,077.00000	923	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		504.00000	589	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,050.00000	900	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		528.00000	615	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		709.00000	600	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		986.00000	1,115	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		743.00000	630	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		921.00000	1,045	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		882.00000	749	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		710.00000	815	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		951.00000	810	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		629.00000	725	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,025.00000	876	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		552.00000	642	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		839.00000	713	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		766.00000	878	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,293.00000	4,061	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		21.00000	26	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,319.00000	3,086	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		47.00000	51	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,355.00000	2,117	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		83.00000	83	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,517.00000	1,323	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		245.00000	288	17.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			574.00000	484	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,302.00000	1,450	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			372.00000	313	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,100.00000	2,278	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			243.00000	201	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,971.00000	3,167	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			164.00000	135	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,891.00000	4,100	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,197.00000	3,964	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			24.00000	29	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,222.00000	2,988	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	54	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,260.00000	2,026	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			88.00000	92	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,445.00000	1,257	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			273.00000	322	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			549.00000	462	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,377.00000	1,528	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			357.00000	299	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,185.00000	2,365	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			233.00000	193	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,061.00000	3,258	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			158.00000	129	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,986.00000	4,194	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,100.00000	3,865	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			28.00000	31	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,125.00000	2,891	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			53.00000	57	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,166.00000	1,941	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			93.00000	106	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,375.00000	1,195	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			302.00000	360	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			343.00000	286	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,271.00000	2,451	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			224.00000	185	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,152.00000	3,350	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			152.00000	122	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,080.00000	4,287	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,003.00000	3,767	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			31.00000	33	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,028.00000	2,794	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			56.00000	59	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,075.00000	1,857	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			103.00000	122	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,309.00000	1,136	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			336.00000	401	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			502.00000	422	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,529.00000	1,688	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			329.00000	273	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,357.00000	2,539	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			215.00000	178	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,243.00000	3,443	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			146.00000	115	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,174.00000	4,381	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,856.00000	3,621	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	36	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,883.00000	2,648	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			61.00000	63	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,949.00000	1,734	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			126.00000	150	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,217.00000	1,052	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			395.00000	467	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			469.00000	395	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,647.00000	1,810	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			308.00000	255	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,486.00000	2,671	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			202.00000	167	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,380.00000	3,583	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			136.00000	106	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,313.00000	4,522	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,954.00000	3,719	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	34	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,980.00000	2,745	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			58.00000	61	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,033.00000	1,815	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			111.00000	131	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,278.00000	1,107	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			355.00000	422	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			491.00000	413	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,568.00000	1,728	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			322.00000	267	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,399.00000	2,583	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			211.00000	174	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,288.00000	3,489	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			142.00000	112	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,220.00000	4,428	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,245.00000	4,013	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			23.00000	28	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,271.00000	3,037	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			48.00000	53	21.59	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 15/03/2010 Currency Future	11.55	Call			2,308.00000	2,070	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			86.00000	85	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,481.00000	1,288	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			259.00000	304	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			561.00000	473	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,339.00000	1,489	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			364.00000	306	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,142.00000	2,322	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			238.00000	197	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,016.00000	3,212	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			161.00000	132	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,938.00000	4,148	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,052.00000	3,816	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			30.00000	32	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,077.00000	2,842	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			55.00000	58	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,118.00000	1,899	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			96.00000	114	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,340.00000	1,165	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			318.00000	380	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			513.00000	432	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,491.00000	1,647	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			336.00000	279	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,314.00000	2,495	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			219.00000	181	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,197.00000	3,397	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			149.00000	119	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,127.00000	4,334	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,148.00000	3,915	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			26.00000	30	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,174.00000	2,940	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			51.00000	55	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,213.00000	1,983	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			91.00000	99	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,410.00000	1,225	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			287.00000	341	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			536.00000	452	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,414.00000	1,567	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			350.00000	293	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,228.00000	2,408	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			229.00000	189	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,106.00000	3,304	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			155.00000	125	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,033.00000	4,241	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,905.00000	3,670	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put			33.00000	35	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,931.00000	2,696	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			59.00000	62	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,991.00000	1,775	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			118.00000	140	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			480.00000	404	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,608.00000	1,769	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			315.00000	261	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,442.00000	2,627	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			207.00000	170	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,334.00000	3,536	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			139.00000	109	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,267.00000	4,475	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			839.00000	713	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			766.00000	878	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,488.00000	4,254	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			15.00000	19	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,514.00000	3,280	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			42.00000	45	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,546.00000	2,310	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			74.00000	75	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,668.00000	1,465	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			195.00000	230	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			630.00000	532	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,158.00000	1,298	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			404.00000	340	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,932.00000	2,105	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			265.00000	219	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,792.00000	2,985	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			177.00000	146	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,704.00000	3,911	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			72.00000	50	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,600.00000	5,816	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			32.00000	26	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,560.00000	7,792	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,342.00000	4,109	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			19.00000	24	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,368.00000	3,134	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			46.00000	50	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,403.00000	2,165	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			81.00000	81	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,554.00000	1,357	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			232.00000	273	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			379.00000	319	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,057.00000	2,235	22.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			167.00000	137	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,845.00000	4,053	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			67.00000	46	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,745.00000	5,962	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			31.00000	25	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,708.00000	7,941	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			64.00000	44	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,842.00000	6,059	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			30.00000	24	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,807.00000	8,040	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			63.00000	43	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,891.00000	6,109	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			29.00000	24	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,857.00000	8,089	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			59.00000	41	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,037.00000	6,257	27.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			28.00000	22	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,005.00000	8,237	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			57.00000	40	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,134.00000	6,355	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			26.00000	21	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,104.00000	8,336	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			55.00000	39	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,183.00000	6,405	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			25.00000	20	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,153.00000	8,386	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			54.00000	38	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,232.00000	6,454	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			25.00000	20	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,203.00000	8,435	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,758.00000	3,523	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			36.00000	39	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,866.00000	1,655	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			144.00000	170	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,159.00000	998	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			437.00000	514	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			295.00000	244	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,572.00000	2,760	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			129.00000	101	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,407.00000	4,616	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			52.00000	37	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,330.00000	6,553	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			23.00000	18	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,301.00000	8,534	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			58.00000	40	27.10	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	19.80	Put		6,085.00000	6,306	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		27.00000	21	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,055.00000	8,287	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		62.00000	42	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,939.00000	6,158	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		29.00000	23	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,906.00000	8,139	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,390.00000	4,157	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		18.00000	23	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,417.00000	3,183	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		44.00000	48	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,451.00000	2,213	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		78.00000	79	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,591.00000	1,393	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		219.00000	258	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		387.00000	326	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,015.00000	2,191	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		170.00000	140	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,798.00000	4,006	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		69.00000	48	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,697.00000	5,913	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		31.00000	25	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,659.00000	7,891	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,536.00000	4,302	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		14.00000	18	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,563.00000	3,328	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		41.00000	44	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,594.00000	2,358	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		72.00000	73	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,706.00000	1,502	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		184.00000	217	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		413.00000	347	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,890.00000	2,062	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		180.00000	148	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,658.00000	3,864	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		74.00000	52	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,552.00000	5,767	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		33.00000	26	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,511.00000	7,742	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,585.00000	4,351	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		13.00000	17	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,612.00000	3,377	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		39.00000	42	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,642.00000	2,406	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		70.00000	71	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,746.00000	1,539	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		173.00000	205	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		421.00000	354	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,849.00000	2,020	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		183.00000	151	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,611.00000	3,817	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		76.00000	53	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,503.00000	5,719	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		34.00000	27	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,461.00000	7,692	28.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,439.00000	4,205	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		17.00000	21	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,465.00000	3,231	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		43.00000	47	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,498.00000	2,261	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		76.00000	77	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,629.00000	1,429	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		207.00000	244	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		396.00000	333	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,973.00000	2,148	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		173.00000	143	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,751.00000	3,958	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		71.00000	49	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,648.00000	5,865	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		32.00000	26	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,610.00000	7,841	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		66.00000	45	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,794.00000	6,011	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		30.00000	25	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,758.00000	7,990	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,709.00000	3,474	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		37.00000	40	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,738.00000	2,503	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		66.00000	68	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,826.00000	1,616	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		153.00000	181	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,131.00000	973	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		459.00000	538	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		288.00000	239	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,616.00000	2,804	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		126.00000	98	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,454.00000	4,663	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		51.00000	37	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,379.00000	6,602	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		23.00000	18	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,351.00000	8,583	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,660.00000	3,426	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		38.00000	41	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,690.00000	2,454	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		68.00000	70	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,785.00000	1,577	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		163.00000	193	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,104.00000	948	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		481.00000	563	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		282.00000	234	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,660.00000	2,849	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		123.00000	95	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,501.00000	4,711	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		50.00000	36	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,428.00000	6,652	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		22.00000	17	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,400.00000	8,633	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,807.00000	3,572	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		35.00000	37	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,835.00000	2,599	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		63.00000	65	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,907.00000	1,694	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		135.00000	160	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,188.00000	1,025	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		416.00000	490	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		301.00000	250	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,529.00000	2,715	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		132.00000	103	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,360.00000	4,569	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		53.00000	38	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,281.00000	6,503	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		24.00000	19	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,252.00000	8,485	29.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.73740	13.97890		19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		981.00000	857	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,002.00000	1,119	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		962.00000	840	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,033.00000	1,153	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		926.00000	808	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,097.00000	1,221	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		908.00000	792	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,129.00000	1,255	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		858.00000	748	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,229.00000	1,360	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		874.00000	762	20.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.30	Put		1,196.00000	1,325	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,242.00000	1,092	18.70	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		663.00000	755	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,040.00000	909	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		911.00000	1,022	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		292.00000	251	24.93	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,814.00000	4,014	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,082.00000	946	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		853.00000	959	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,148.00000	1,006	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		769.00000	869	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,103.00000	966	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		824.00000	928	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,171.00000	1,027	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		742.00000	839	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,218.00000	1,070	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		689.00000	782	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,125.00000	986	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		796.00000	898	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,020.00000	891	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		941.00000	1,054	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		944.00000	824	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,065.00000	1,186	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		891.00000	777	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,162.00000	1,290	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,000.00000	874	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		971.00000	1,086	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,060.00000	927	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		882.00000	990	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,000.00000	874	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		971.00000	1,086	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,020.00000	891	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		941.00000	1,054	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,103.00000	966	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		824.00000	928	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,194.00000	1,048	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		715.00000	811	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,318.00000	1,162	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		589.00000	674	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,267.00000	1,115	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		638.00000	727	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		782.00000	680	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,403.00000	1,543	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,902.00000	1,700	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		273.00000	312	17.63	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	12.85	Call		1,549.00000	1,370	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		420.00000	482	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		598.00000	519	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,969.00000	2,132	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		426.00000	367	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,797.00000	2,979	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		306.00000	263	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,678.00000	3,876	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		225.00000	191	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,596.00000	4,803	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,939.00000	1,736	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		261.00000	298	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,583.00000	1,398	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		404.00000	460	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,292.00000	1,138	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		613.00000	701	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		608.00000	529	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,929.00000	2,091	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		433.00000	373	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,754.00000	2,936	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		311.00000	267	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,632.00000	3,830	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		228.00000	194	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,549.00000	4,757	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,386.00000	5,146	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	9	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,931.00000	3,692	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		52.00000	54	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,515.00000	2,289	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		136.00000	152	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,399.00000	1,236	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		520.00000	598	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		464.00000	400	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,586.00000	2,763	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		284.00000	243	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,905.00000	4,106	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		178.00000	151	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,300.00000	5,514	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		112.00000	91	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,733.00000	6,954	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,832.00000	5,591	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	4	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,362.00000	4,128	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		33.00000	41	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,918.00000	2,690	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	11.15	Put		89.00000	103	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,685.00000	1,492	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		356.00000	405	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		540.00000	470	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,211.00000	2,382	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		326.00000	280	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,498.00000	3,693	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		205.00000	174	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,876.00000	5,086	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		131.00000	108	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,302.00000	6,520	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,081.00000	5,840	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,603.00000	4,367	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		24.00000	29	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,150.00000	2,919	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		72.00000	82	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,865.00000	1,664	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		286.00000	326	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		588.00000	511	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,009.00000	2,173	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		354.00000	304	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,275.00000	3,467	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		221.00000	188	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,642.00000	4,850	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		142.00000	118	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,063.00000	6,281	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,506.00000	4,271	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		27.00000	34	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,540.00000	3,301	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		61.00000	64	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,603.00000	2,377	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		124.00000	140	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,792.00000	1,594	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		313.00000	356	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		811.00000	706	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,332.00000	1,469	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		568.00000	494	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,089.00000	2,256	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		404.00000	348	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,926.00000	3,111	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,638.00000	3,399	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		59.00000	61	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,692.00000	2,466	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		113.00000	128	18.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call			842.00000	734	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,263.00000	1,396	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			419.00000	360	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,840.00000	3,023	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			302.00000	259	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,723.00000	3,922	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,651.00000	4,415	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			22.00000	27	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,686.00000	3,448	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			57.00000	60	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,737.00000	2,510	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			108.00000	123	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			288.00000	247	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,859.00000	4,060	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			740.00000	643	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,511.00000	1,656	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			523.00000	454	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,294.00000	2,467	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			372.00000	320	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,143.00000	3,332	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			271.00000	233	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,042.00000	4,245	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			676.00000	587	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,697.00000	1,850	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			481.00000	415	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,502.00000	2,677	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			343.00000	294	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,364.00000	3,557	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			251.00000	214	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,272.00000	4,477	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,267.00000	4,034	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			38.00000	47	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,296.00000	3,059	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			67.00000	71	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,384.00000	2,160	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			155.00000	172	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,616.00000	1,427	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			387.00000	439	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			619.00000	538	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,890.00000	2,050	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			441.00000	380	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,712.00000	2,892	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			316.00000	271	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,587.00000	3,784	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			232.00000	197	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,503.00000	4,710	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,125.00000	3,887	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		46.00000	50	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,256.00000	2,039	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		177.00000	202	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,516.00000	1,342	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		438.00000	504	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,078.00000	3,838	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		49.00000	51	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,102.00000	2,873	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		73.00000	86	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,213.00000	2,000	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		184.00000	213	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,484.00000	1,314	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		455.00000	527	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		578.00000	502	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,049.00000	2,215	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		411.00000	354	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,883.00000	3,067	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		297.00000	255	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,768.00000	3,967	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		218.00000	185	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,689.00000	4,897	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,980.00000	3,740	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	53	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,010.00000	2,781	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		81.00000	94	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,133.00000	1,922	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		204.00000	235	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,427.00000	1,261	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		498.00000	574	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		559.00000	485	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,130.00000	2,298	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		398.00000	342	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,969.00000	3,155	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		211.00000	179	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,782.00000	4,992	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,882.00000	3,643	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		53.00000	55	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,055.00000	1,846	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		226.00000	259	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,371.00000	1,211	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		543.00000	623	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		385.00000	331	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,056.00000	3,243	23.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call		279.00000	240	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,950.00000	4,152	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,172.00000	3,936	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		43.00000	49	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,199.00000	2,966	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		70.00000	78	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,298.00000	2,079	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		169.00000	192	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,315.00000	4,081	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		36.00000	44	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,345.00000	3,107	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		66.00000	70	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,427.00000	2,203	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		148.00000	165	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,651.00000	1,459	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		372.00000	422	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		630.00000	547	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,851.00000	2,010	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		449.00000	386	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,670.00000	2,849	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		321.00000	276	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,542.00000	3,738	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		236.00000	200	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,457.00000	4,663	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,345.00000	3,107	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		66.00000	70	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,427.00000	2,203	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		148.00000	165	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,651.00000	1,459	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		372.00000	422	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		630.00000	547	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,851.00000	2,010	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,029.00000	3,789	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		50.00000	52	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,056.00000	2,827	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		77.00000	90	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,173.00000	1,961	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		194.00000	224	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,455.00000	1,288	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		476.00000	550	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		214.00000	182	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,735.00000	4,945	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,964.00000	2,736	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		85.00000	98	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,094.00000	1,884	17.60	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 14/06/2010 Currency Future	12.10	Put			215.00000	247	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			549.00000	477	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,170.00000	2,340	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			391.00000	336	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,012.00000	3,199	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			208.00000	176	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,829.00000	5,039	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,458.00000	4,223	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			29.00000	36	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,491.00000	3,253	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			62.00000	65	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,559.00000	2,333	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			130.00000	146	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,756.00000	1,560	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			327.00000	372	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			664.00000	577	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,735.00000	1,890	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			473.00000	408	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,544.00000	2,720	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			337.00000	289	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,408.00000	3,602	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			247.00000	210	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,318.00000	4,523	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			157.00000	132	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,728.00000	5,945	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			82.00000	64	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,653.00000	7,877	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,394.00000	3,156	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			65.00000	68	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,471.00000	2,246	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			142.00000	159	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			152.00000	129	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,823.00000	6,041	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			79.00000	62	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,750.00000	7,975	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			148.00000	125	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,919.00000	6,138	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			77.00000	60	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,848.00000	8,073	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,220.00000	3,985	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			41.00000	48	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,248.00000	3,012	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			69.00000	75	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,341.00000	2,119	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			162.00000	182	17.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			514.00000	446	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,335.00000	2,509	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			267.00000	229	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,088.00000	4,291	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			146.00000	123	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,967.00000	6,185	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			76.00000	59	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,897.00000	8,121	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,102.00000	2,873	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			73.00000	86	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,213.00000	2,000	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			184.00000	213	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,484.00000	1,314	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			455.00000	527	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			490.00000	422	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,461.00000	2,635	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			256.00000	217	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,227.00000	4,430	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			140.00000	116	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,111.00000	6,329	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			72.00000	55	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,043.00000	8,267	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			490.00000	422	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,461.00000	2,635	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			138.00000	114	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,159.00000	6,377	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			71.00000	54	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,092.00000	8,316	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			456.00000	393	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,627.00000	2,806	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			239.00000	204	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,411.00000	4,616	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			66.00000	50	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,237.00000	8,463	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,833.00000	3,594	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			54.00000	56	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,872.00000	2,645	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			93.00000	108	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,016.00000	1,809	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			237.00000	272	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,345.00000	1,186	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			566.00000	648	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			128.00000	106	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,350.00000	6,568	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			65.00000	49	28.03	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 14/06/2010 Currency Future	22.20	Put		8,286.00000	8,512	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,735.00000	3,496	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		56.00000	59	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,782.00000	2,555	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		103.00000	117	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		124.00000	102	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,445.00000	6,664	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		62.00000	47	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,383.00000	8,610	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,784.00000	3,545	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		55.00000	58	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,827.00000	2,600	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		98.00000	112	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,977.00000	1,772	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		249.00000	285	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		126.00000	104	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,397.00000	6,616	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		64.00000	48	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,335.00000	8,561	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		243.00000	207	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,364.00000	4,570	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		133.00000	110	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,254.00000	6,472	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		68.00000	51	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,189.00000	8,414	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		498.00000	430	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,419.00000	2,593	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		259.00000	221	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,180.00000	4,384	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		73.00000	56	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,994.00000	8,219	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,554.00000	4,319	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		25.00000	32	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,589.00000	3,350	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		60.00000	63	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,647.00000	2,421	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		118.00000	134	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,828.00000	1,629	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		299.00000	341	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		161.00000	136	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,632.00000	5,849	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		85.00000	67	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,556.00000	7,779	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		163.00000	138	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,585.00000	5,801	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		86.00000	68	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,507.00000	7,731	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,410.00000	4,176	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		31.00000	39	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,442.00000	3,204	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		63.00000	67	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,720.00000	1,526	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		341.00000	388	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		154.00000	131	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,775.00000	5,993	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		81.00000	63	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,702.00000	7,926	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		531.00000	462	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,252.00000	2,424	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		275.00000	236	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,996.00000	4,199	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		150.00000	127	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,871.00000	6,090	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		78.00000	61	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,799.00000	8,024	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		506.00000	438	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,377.00000	2,551	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		263.00000	225	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,134.00000	4,337	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		144.00000	121	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,015.00000	6,233	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		74.00000	57	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,946.00000	8,170	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		122.00000	100	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,493.00000	6,713	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		61.00000	46	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,432.00000	8,659	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		135.00000	112	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,206.00000	6,424	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		69.00000	53	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,140.00000	8,365	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.31770	11.49680		17.14	11,317.70	1	21,080.00
€ / R On 14/09/2009 Currency Future	11.50	Call		222.00000	142	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		225.00000	324	18.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		280.00000	173	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		183.00000	256	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		202.00000	129	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		255.00000	361	18.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		184.00000	117	19.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.60	Put		287.00000	399	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		250.00000	157	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		203.00000	289	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		168.00000	106	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		321.00000	438	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		280.00000	173	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		183.00000	256	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		379.00000	242	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		132.00000	174	17.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		414.00000	274	17.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		118.00000	156	17.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		530.00000	379	18.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		83.00000	112	18.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		452.00000	307	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		105.00000	140	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		452.00000	307	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		105.00000	140	18.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		570.00000	418	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		73.00000	100	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		490.00000	343	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		93.00000	125	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		168.00000	106	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		321.00000	438	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		153.00000	96	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		356.00000	479	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		184.00000	117	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		287.00000	399	19.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		344.00000	211	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		147.00000	194	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		38.00000	25	25.86	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,041.00000	1,208	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		311.00000	191	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		164.00000	224	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		250.00000	157	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		203.00000	289	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		311.00000	191	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		164.00000	224	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		127.00000	80	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		430.00000	562	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		116.00000	73	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		469.00000	605	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		139.00000	88	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		393.00000	520	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		106.00000	67	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		509.00000	649	21.50	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	12.00	Call			88.00000	56	22.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			591.00000	738	22.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			97.00000	61	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			550.00000	693	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			81.00000	51	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			634.00000	783	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			74.00000	47	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			677.00000	829	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			45.00000	29	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			948.00000	1,112	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			52.00000	34	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			856.00000	1,016	24.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			57.00000	37	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			810.00000	969	24.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			41.00000	27	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			994.00000	1,160	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			33.00000	22	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,136.00000	1,304	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			30.00000	21	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,183.00000	1,353	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			24.00000	17	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,327.00000	1,499	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			18.00000	14	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,522.00000	1,696	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			14.00000	11	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,718.00000	1,893	30.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			15.00000	12	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,668.00000	1,844	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			15.00000	12	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,668.00000	1,844	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			10.00000	8	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,013.00000	2,190	32.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			10.00000	7	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,063.00000	2,239	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			11.00000	8	32.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,964.00000	2,140	32.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			11.00000	9	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,915.00000	2,091	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			12.00000	9	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,865.00000	2,042	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			12.00000	9	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,865.00000	2,042	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			14.00000	10	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,767.00000	1,943	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			8.00000	6	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 14/09/2009 Currency Future	13.70	Put			2,211.00000	2,388	33.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			6.00000	5	34.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,360.00000	2,537	34.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			6.00000	5	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,409.00000	2,587	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			9.00000	7	33.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,112.00000	2,289	33.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			13.00000	10	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,816.00000	1,992	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			13.00000	10	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,816.00000	1,992	31.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			11.00000	9	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,915.00000	2,091	32.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			17.00000	13	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,571.00000	1,745	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			7.00000	6	33.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,260.00000	2,438	33.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			8.00000	6	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,161.00000	2,339	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			6.00000	5	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,409.00000	2,587	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			6.00000	4	34.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,459.00000	2,637	34.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			5.00000	4	35.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,508.00000	2,686	35.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			5.00000	4	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,608.00000	2,786	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			7.00000	5	34.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,310.00000	2,487	34.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			16.00000	12	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,619.00000	1,794	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			4.00000	3	36.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,707.00000	2,886	36.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			2.00000	2	39.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,355.00000	3,534	39.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			7.00000	5	34.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,310.00000	2,487	34.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			5.00000	4	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,608.00000	2,786	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			4.00000	3	36.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,807.00000	2,985	36.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	3	37.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,906.00000	3,085	37.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			3.00000	2	37.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,006.00000	3,185	37.63	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	14.60	Call			3.00000	2	38.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,106.00000	3,284	38.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			9.00000	7	33.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,112.00000	2,289	33.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			4.00000	3	36.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,807.00000	2,985	36.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	3	37.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,906.00000	3,085	37.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			28.00000	19	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,231.00000	1,402	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			24.00000	17	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,327.00000	1,499	28.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			21.00000	15	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,424.00000	1,597	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			10.00000	7	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,063.00000	2,239	32.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			5.00000	4	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,558.00000	2,736	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			4.00000	3	35.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,658.00000	2,836	35.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			4.00000	3	36.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,757.00000	2,935	36.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			16.00000	12	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,619.00000	1,794	30.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			21.00000	15	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,424.00000	1,597	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			23.00000	16	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,376.00000	1,548	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			20.00000	14	29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,473.00000	1,647	29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			6.00000	5	34.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,360.00000	2,537	34.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			17.00000	13	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,571.00000	1,745	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			8.00000	6	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,161.00000	2,339	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			26.00000	18	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,279.00000	1,450	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			33.00000	22	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,136.00000	1,304	26.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			48.00000	32	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			901.00000	1,064	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			35.00000	24	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,088.00000	1,256	26.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			68.00000	43	23.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put			721.00000	876	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			48.00000	32	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			901.00000	1,064	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			23.00000	16	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,376.00000	1,548	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			74.00000	47	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			677.00000	829	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			62.00000	40	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			765.00000	922	23.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			68.00000	43	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			721.00000	876	23.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			30.00000	21	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,183.00000	1,353	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,097.00000	4,918	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,597.00000	3,418	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,099.00000	1,922	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	4	31.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			654.00000	497	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			57.00000	80	19.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	42.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,904.00000	4,083	42.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	49.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,404.00000	5,583	49.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	52.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,903.00000	7,082	52.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,397.00000	5,218	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,897.00000	3,718	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,398.00000	2,219	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	2	32.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			923.00000	758	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			26.00000	40	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	1	40.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,605.00000	3,784	40.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	48.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,104.00000	5,283	48.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	52.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,604.00000	6,782	52.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,547.00000	5,368	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,047.00000	3,868	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	27.16	0.00	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			2,547.00000	2,369	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	32.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,065.00000	896	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			18.00000	28	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	2	39.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,455.00000	3,634	39.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,954.00000	5,133	47.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	52.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,454.00000	6,632	52.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			106.00000	67	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			509.00000	649	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			116.00000	73	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			469.00000	605	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			612.00000	457	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			65.00000	89	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			786.00000	624	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			39.00000	56	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			697.00000	539	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			51.00000	71	20.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			831.00000	668	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			34.00000	50	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			741.00000	581	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			45.00000	63	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,497.00000	4,318	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,497.00000	3,318	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	31.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,497.00000	2,319	32.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	32.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,505.00000	1,329	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			8.00000	11	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	2	40.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,505.00000	3,684	40.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	50.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,504.00000	5,683	50.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	52.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,503.00000	7,682	52.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,347.00000	4,168	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,347.00000	3,168	32.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	32.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,348.00000	2,170	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	2	32.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,357.00000	1,183	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			10.00000	15	25.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	1	40.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,655.00000	3,834	40.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	0	51.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,654.00000	5,833	51.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	53.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,653.00000	7,832	53.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,247.00000	4,068	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,247.00000	3,068	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	33.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,248.00000	2,070	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			1.00000	3	32.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,259.00000	1,086	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			12.00000	18	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	41.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,755.00000	3,934	41.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			1.00000	0	51.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,754.00000	5,933	51.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	53.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,753.00000	7,932	53.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,197.00000	4,018	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,197.00000	3,018	33.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	33.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,199.00000	2,021	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			2.00000	3	32.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,210.00000	1,038	24.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			14.00000	20	24.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	1	41.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,805.00000	3,984	41.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			1.00000	0	51.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,804.00000	5,983	51.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,803.00000	7,982	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,997.00000	3,818	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,997.00000	2,818	33.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	33.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,000.00000	1,822	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			3.00000	5	30.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,017.00000	849	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			20.00000	32	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			1.00000	1	42.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,004.00000	4,183	42.64	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	17.50	Call			1.00000	0	52.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,004.00000	6,183	52.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,003.00000	8,182	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,947.00000	3,768	27.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	27.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,947.00000	2,768	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,950.00000	1,773	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	5	30.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			970.00000	803	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			23.00000	35	22.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			1.00000	1	42.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,054.00000	4,233	42.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	0	52.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,054.00000	6,233	52.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,053.00000	8,232	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,897.00000	2,718	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	33.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,901.00000	1,723	30.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	5	30.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	1	43.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,104.00000	4,283	43.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	0	52.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,104.00000	6,283	52.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,103.00000	8,282	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,797.00000	3,618	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	29.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,797.00000	2,618	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	33.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,801.00000	1,624	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			5.00000	6	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			1.00000	1	43.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,204.00000	4,383	43.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	52.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,204.00000	6,383	52.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,203.00000	8,382	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,847.00000	3,668	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,847.00000	2,668	33.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	33.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,851.00000	1,674	29.63	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	9.65	Put			4.00000	6	29.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			877.00000	712	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			30.00000	45	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	1	43.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,154.00000	4,333	43.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	0	52.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,154.00000	6,333	52.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,153.00000	8,332	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			4,097.00000	3,918	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			3,097.00000	2,918	33.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	33.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			1,113.00000	943	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			17.00000	25	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	0	52.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			5,904.00000	6,083	52.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			7,903.00000	8,082	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,297.00000	4,118	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,297.00000	3,118	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	32.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,298.00000	2,120	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			1.00000	2	32.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,308.00000	1,134	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			11.00000	16	24.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	41.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,705.00000	3,884	41.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	0	51.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,704.00000	5,883	51.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	53.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			7,703.00000	7,882	53.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,447.00000	4,268	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	26.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,447.00000	3,268	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,448.00000	2,269	32.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			1.00000	1	32.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,455.00000	1,280	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			9.00000	12	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			2.00000	1	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,555.00000	3,734	40.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	1	50.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,554.00000	5,733	50.67	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	19.05	Call		0.00000	0	53.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,553.00000	7,732	53.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		3,047.00000	2,868	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	33.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		2,050.00000	1,872	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		3.00000	4	31.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		1.00000	1	42.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		3,954.00000	4,133	42.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		1.00000	0	52.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		5,954.00000	6,133	52.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	53.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		7,953.00000	8,132	53.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.50510	11.68570		18.58	1,346,096.70	117	13,406.00
€ / R On 14/12/2009 Currency Future	11.70	Call		495.00000	410	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		510.00000	605	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		540.00000	445	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		454.00000	540	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		476.00000	394	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		540.00000	639	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		458.00000	379	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		572.00000	674	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		517.00000	427	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		482.00000	572	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		424.00000	350	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		638.00000	745	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		640.00000	529	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		354.00000	424	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		337.00000	277	20.90	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		851.00000	972	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		58.00000	45	26.39	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,972.00000	3,139	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		724.00000	604	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		288.00000	349	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		614.00000	506	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		378.00000	450	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		667.00000	553	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		331.00000	398	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		753.00000	631	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		268.00000	326	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		440.00000	364	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		605.00000	709	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		588.00000	483	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		403.00000	478	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		695.00000	578	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		309.00000	373	18.29	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	11.55	Call			564.00000	464	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			428.00000	509	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			392.00000	323	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			706.00000	818	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			377.00000	311	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			742.00000	856	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			363.00000	299	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			777.00000	894	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			407.00000	336	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			672.00000	781	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			349.00000	288	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			814.00000	932	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			324.00000	266	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			888.00000	1,011	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			260.00000	213	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,124.00000	1,258	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			280.00000	230	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,044.00000	1,174	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			290.00000	238	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,004.00000	1,133	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			242.00000	199	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,206.00000	1,344	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			234.00000	192	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,248.00000	1,387	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			226.00000	185	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,290.00000	1,430	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			218.00000	179	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,332.00000	1,474	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			191.00000	157	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,505.00000	1,652	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			167.00000	138	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,682.00000	1,833	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			148.00000	122	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,862.00000	2,017	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			157.00000	130	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,771.00000	1,925	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			152.00000	126	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,817.00000	1,971	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			152.00000	126	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,817.00000	1,971	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			128.00000	101	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,092.00000	2,246	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			124.00000	97	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,138.00000	2,292	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			131.00000	106	25.30	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,046.00000	2,201	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		135.00000	110	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,999.00000	2,155	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		139.00000	115	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,954.00000	2,110	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		135.00000	110	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,999.00000	2,155	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		143.00000	119	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,908.00000	2,063	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		109.00000	85	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,274.00000	2,430	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		162.00000	134	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,726.00000	1,879	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		47.00000	36	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,211.00000	3,381	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		119.00000	93	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,183.00000	2,338	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		100.00000	78	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,365.00000	2,523	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		92.00000	72	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,456.00000	2,616	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		85.00000	66	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,549.00000	2,711	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		78.00000	60	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,642.00000	2,805	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		157.00000	130	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,771.00000	1,925	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		148.00000	122	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,862.00000	2,017	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		114.00000	89	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,228.00000	2,384	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		105.00000	81	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,319.00000	2,476	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		96.00000	75	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,410.00000	2,570	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		184.00000	152	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,549.00000	1,697	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		173.00000	142	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,637.00000	1,787	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		128.00000	101	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,092.00000	2,246	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		173.00000	142	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,637.00000	1,787	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		109.00000	85	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,274.00000	2,430	25.57	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 14/12/2009 Currency Future	13.10	Call		178.00000	147	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,593.00000	1,742	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		114.00000	89	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,228.00000	2,384	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		105.00000	81	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,319.00000	2,476	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		88.00000	69	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,503.00000	2,663	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		92.00000	72	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,456.00000	2,616	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		197.00000	162	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,461.00000	1,607	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		204.00000	167	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,418.00000	1,562	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		178.00000	147	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,593.00000	1,742	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		131.00000	106	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,046.00000	2,201	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		204.00000	167	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,418.00000	1,562	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		211.00000	173	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,375.00000	1,518	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		184.00000	152	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,549.00000	1,697	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		270.00000	221	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,084.00000	1,216	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		251.00000	206	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,165.00000	1,301	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		301.00000	247	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		965.00000	1,092	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		242.00000	199	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,206.00000	1,344	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		312.00000	257	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		927.00000	1,051	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		290.00000	238	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,004.00000	1,133	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		251.00000	206	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,165.00000	1,301	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,142.00000	987	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		106.00000	132	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		784.00000	659	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		248.00000	304	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		55.00000	43	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,020.00000	3,188	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,319.00000	1,147	17.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put		84.00000	92	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		915.00000	780	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		179.00000	224	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		51.00000	39	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,115.00000	3,284	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,166.00000	1,988	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		30.00000	33	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		848.00000	718	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		212.00000	262	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		26.00000	20	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,890.00000	4,065	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		13.00000	11	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,377.00000	5,556	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		7.00000	6	34.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,872.00000	7,051	34.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,459.00000	2,280	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		23.00000	25	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,060.00000	914	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		124.00000	159	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		33.00000	26	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,598.00000	3,771	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		14.00000	12	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,079.00000	5,257	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		8.00000	7	33.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,572.00000	6,752	33.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		337.00000	277	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		851.00000	972	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,606.00000	2,426	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		20.00000	21	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,186.00000	1,025	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		100.00000	120	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		38.00000	29	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,452.00000	3,624	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		15.00000	13	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,929.00000	5,108	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		9.00000	7	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,423.00000	6,602	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,891.00000	3,710	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	5	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,901.00000	2,721	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		15.00000	16	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,924.00000	1,749	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		39.00000	44	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,022.00000	879	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		137.00000	174	17.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.80	Call			49.00000	38	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,163.00000	3,333	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			22.00000	18	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,136.00000	4,313	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,990.00000	3,810	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	5	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,000.00000	2,820	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			14.00000	14	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,020.00000	1,844	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			34.00000	39	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,098.00000	950	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			113.00000	145	17.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			53.00000	41	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,067.00000	3,236	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			23.00000	19	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,037.00000	4,214	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,040.00000	3,860	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,049.00000	2,869	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			13.00000	14	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,068.00000	1,892	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			33.00000	37	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			24.00000	19	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,988.00000	4,164	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,791.00000	3,611	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,803.00000	2,623	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			17.00000	18	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,829.00000	1,654	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			43.00000	49	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			950.00000	812	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			164.00000	207	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			45.00000	35	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,259.00000	3,429	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			21.00000	17	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,235.00000	4,412	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,692.00000	3,512	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			6.00000	7	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,704.00000	2,524	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			18.00000	19	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,735.00000	1,560	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			49.00000	55	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			881.00000	748	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			195.00000	243	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			41.00000	32	26.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put		3,355.00000	3,527	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		20.00000	16	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,334.00000	4,511	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,593.00000	3,413	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	8	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,641.00000	1,467	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		55.00000	61	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		815.00000	688	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		230.00000	283	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		19.00000	16	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,433.00000	4,611	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,642.00000	3,462	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	7	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,655.00000	2,475	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		19.00000	20	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,688.00000	1,513	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		52.00000	58	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		39.00000	30	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,404.00000	3,575	26.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		19.00000	16	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,384.00000	4,561	28.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,841.00000	3,661	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		5.00000	6	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,852.00000	2,672	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		16.00000	17	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,877.00000	1,702	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		41.00000	46	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		986.00000	845	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		150.00000	190	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		21.00000	18	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,186.00000	4,362	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,940.00000	3,760	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	29.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,950.00000	2,770	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		15.00000	15	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,972.00000	1,797	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		36.00000	42	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		22.00000	18	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,087.00000	4,263	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,089.00000	3,909	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,098.00000	2,918	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	13	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,117.00000	1,940	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		31.00000	35	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call		25.00000	20	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,939.00000	4,115	27.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,089.00000	3,909	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,188.00000	4,009	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	4	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,197.00000	3,017	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		11.00000	12	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,214.00000	2,037	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		29.00000	32	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,274.00000	1,102	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		89.00000	97	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		63.00000	49	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,877.00000	3,043	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		27.00000	21	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,841.00000	4,016	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,387.00000	4,207	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,395.00000	3,215	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		9.00000	10	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,410.00000	2,231	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		24.00000	26	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,456.00000	1,282	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		70.00000	77	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		75.00000	58	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,689.00000	2,853	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		32.00000	25	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,646.00000	3,820	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,487.00000	4,307	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	2	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,494.00000	3,314	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		8.00000	8	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,508.00000	2,329	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		22.00000	23	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,548.00000	1,374	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		62.00000	69	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		81.00000	63	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,595.00000	2,758	25.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		35.00000	27	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,549.00000	3,722	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		12.00000	10	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,526.00000	5,705	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	5	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,520.00000	7,700	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		12.00000	10	31.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,626.00000	5,805	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	4	35.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,620.00000	7,799	35.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,288.00000	4,108	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	3	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,296.00000	3,116	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		10.00000	11	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,312.00000	2,134	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		26.00000	29	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,364.00000	1,192	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		79.00000	87	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		29.00000	23	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,744.00000	3,918	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		11.00000	9	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,726.00000	5,904	31.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	4	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,720.00000	7,899	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		11.00000	9	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,825.00000	6,004	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	4	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,819.00000	7,999	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		10.00000	9	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,975.00000	6,153	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		5.00000	4	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,969.00000	8,149	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		10.00000	8	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,074.00000	6,253	32.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		5.00000	3	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,069.00000	8,248	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		9.00000	8	32.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,224.00000	6,403	32.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	3	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,218.00000	8,398	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		10.00000	8	32.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,174.00000	6,353	32.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	3	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,169.00000	8,348	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		11.00000	9	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,925.00000	6,104	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	4	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,919.00000	8,099	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,437.00000	4,257	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	2	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,444.00000	3,264	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		8.00000	9	27.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Call		1,502.00000	1,328	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		66.00000	73	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		12.00000	10	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,576.00000	5,755	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	5	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,570.00000	7,749	35.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,338.00000	4,158	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	3	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,345.00000	3,165	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		9.00000	10	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,361.00000	2,182	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		25.00000	27	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,410.00000	1,237	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		74.00000	82	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		31.00000	24	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,695.00000	3,869	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		12.00000	10	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,676.00000	5,855	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		5.00000	4	35.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,670.00000	7,849	35.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,238.00000	4,058	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	3	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,246.00000	3,066	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	11	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,263.00000	2,085	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		27.00000	30	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		28.00000	22	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,793.00000	3,967	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		11.00000	9	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,775.00000	5,954	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		5.00000	4	35.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,770.00000	7,949	35.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		10.00000	8	32.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,124.00000	6,303	32.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		4.00000	3	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,119.00000	8,298	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		10.00000	8	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,025.00000	6,203	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		5.00000	4	35.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,019.00000	8,198	35.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.68500	11.86960		18.87	35,055.00	3	1,360.00
€ / R On 15/03/2010 Currency Future	11.85	Call		694.00000	606	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		674.00000	771	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		715.00000	623	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		645.00000	738	19.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.90	Call			675.00000	589	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			705.00000	804	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			657.00000	573	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			737.00000	838	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			639.00000	557	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			769.00000	872	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			605.00000	527	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			835.00000	942	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			805.00000	700	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			536.00000	615	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			880.00000	768	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			461.00000	533	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			464.00000	404	21.35	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,195.00000	1,319	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,141.00000	1,010	17.82	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			271.00000	325	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			830.00000	722	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			510.00000	587	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			906.00000	792	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			437.00000	507	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			622.00000	542	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			802.00000	907	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			759.00000	659	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			589.00000	674	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			759.00000	659	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			589.00000	674	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			855.00000	745	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			485.00000	560	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			933.00000	817	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			414.00000	482	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			737.00000	641	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			617.00000	706	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			589.00000	513	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			869.00000	978	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			573.00000	499	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			903.00000	1,014	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			558.00000	486	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			938.00000	1,051	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,639.00000	3,456	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			20.00000	21	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,657.00000	2,475	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	40	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,719.00000	1,557	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			99.00000	122	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			989.00000	869	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put		369.00000	434	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		339.00000	295	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,719.00000	1,860	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		218.00000	189	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,598.00000	2,754	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		146.00000	127	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,526.00000	3,692	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		100.00000	85	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,480.00000	4,650	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,689.00000	3,505	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		19.00000	20	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,706.00000	2,524	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		36.00000	39	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,762.00000	1,599	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		92.00000	114	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,018.00000	895	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		348.00000	410	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		347.00000	302	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,677.00000	1,817	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		223.00000	193	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,553.00000	2,708	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		149.00000	129	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,479.00000	3,644	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		102.00000	87	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,432.00000	4,602	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,787.00000	3,603	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		18.00000	18	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,804.00000	2,621	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		34.00000	36	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,849.00000	1,684	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		79.00000	99	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,078.00000	951	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		308.00000	366	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		363.00000	317	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,594.00000	1,732	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		233.00000	202	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,463.00000	2,617	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		154.00000	134	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,385.00000	3,549	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		106.00000	91	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,337.00000	4,506	28.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,837.00000	3,653	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		17.00000	18	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,853.00000	2,670	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		33.00000	35	20.86	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	10.05	Call		1,893.00000	1,728	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		73.00000	93	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,109.00000	980	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		290.00000	345	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		372.00000	324	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,552.00000	1,689	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		238.00000	206	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,419.00000	2,571	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		157.00000	137	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,338.00000	3,502	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		109.00000	93	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,289.00000	4,458	28.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,738.00000	3,554	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		18.00000	19	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,755.00000	2,572	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		35.00000	37	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,805.00000	1,642	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		86.00000	107	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,048.00000	923	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		328.00000	388	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		355.00000	309	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,635.00000	1,774	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		228.00000	197	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,508.00000	2,662	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		151.00000	132	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,432.00000	3,597	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		104.00000	89	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,385.00000	4,554	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,985.00000	3,801	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		15.00000	16	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,000.00000	2,817	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	32	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,027.00000	1,860	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		57.00000	75	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,207.00000	1,071	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		237.00000	286	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		400.00000	348	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,430.00000	1,563	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		255.00000	221	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,285.00000	2,436	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		167.00000	145	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,197.00000	3,360	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		116.00000	99	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,146.00000	4,314	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,083.00000	3,900	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		14.00000	15	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,098.00000	2,915	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	30	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,121.00000	1,949	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		51.00000	64	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,278.00000	1,135	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		208.00000	250	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		420.00000	366	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,350.00000	1,481	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		266.00000	231	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,197.00000	2,346	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		173.00000	151	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,104.00000	3,266	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		120.00000	103	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,051.00000	4,218	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,034.00000	3,850	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	15	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,049.00000	2,866	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	31	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,072.00000	1,904	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		53.00000	69	17.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,240.00000	1,103	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		221.00000	268	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		410.00000	357	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,390.00000	1,522	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		261.00000	226	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,241.00000	2,391	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		170.00000	148	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,150.00000	3,313	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		118.00000	101	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,099.00000	4,266	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,886.00000	3,702	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	17	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,902.00000	2,719	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		32.00000	34	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,937.00000	1,771	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		68.00000	86	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		381.00000	332	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,511.00000	1,647	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		244.00000	211	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,374.00000	2,526	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		160.00000	139	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,291.00000	3,454	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		111.00000	95	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,241.00000	4,410	28.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			3,936.00000	3,751	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			16.00000	16	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,951.00000	2,768	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			32.00000	33	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,982.00000	1,815	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			62.00000	80	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,173.00000	1,040	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			254.00000	305	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			390.00000	340	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,471.00000	1,605	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			249.00000	216	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,330.00000	2,481	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			163.00000	142	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,244.00000	3,407	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			113.00000	97	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,194.00000	4,362	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,132.00000	3,949	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			12.00000	14	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,147.00000	2,964	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			28.00000	29	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,169.00000	1,994	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			50.00000	59	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,315.00000	1,169	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			196.00000	234	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			431.00000	375	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,311.00000	1,440	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			272.00000	237	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,152.00000	2,302	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			177.00000	154	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,057.00000	3,219	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			122.00000	106	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,003.00000	4,171	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,181.00000	3,998	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	13	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,197.00000	3,014	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			27.00000	29	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,218.00000	2,040	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			48.00000	55	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,353.00000	1,202	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			184.00000	217	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			442.00000	384	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,272.00000	1,399	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			278.00000	242	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,108.00000	2,257	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			180.00000	157	26.25	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	14.70	Put		3,011.00000	3,172	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		124.00000	108	28.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,955.00000	4,123	28.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,377.00000	4,195	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	10	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,393.00000	3,210	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		23.00000	25	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,413.00000	2,231	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		43.00000	46	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,511.00000	1,353	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		141.00000	168	17.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		489.00000	426	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,119.00000	1,241	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		303.00000	265	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,933.00000	2,080	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		196.00000	170	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,826.00000	2,985	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		133.00000	116	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,764.00000	3,931	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,525.00000	4,342	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	7	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,541.00000	3,357	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		21.00000	22	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,559.00000	2,377	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		39.00000	42	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,634.00000	1,474	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		115.00000	139	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		529.00000	460	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,009.00000	1,125	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		324.00000	282	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,804.00000	1,947	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		209.00000	181	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,689.00000	2,846	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		141.00000	123	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,621.00000	3,788	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		65.00000	55	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,546.00000	5,720	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		20.00000	16	30.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,500.00000	7,681	30.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		62.00000	52	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,692.00000	5,867	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		18.00000	14	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,648.00000	7,829	30.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,279.00000	4,097	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	12	26.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call		3,295.00000	3,112	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		25.00000	27	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,315.00000	2,134	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		46.00000	49	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,431.00000	1,275	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		162.00000	190	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		290.00000	254	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,020.00000	2,169	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		129.00000	112	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,859.00000	4,027	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		59.00000	50	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,790.00000	5,965	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		16.00000	13	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,747.00000	7,928	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		57.00000	47	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,888.00000	6,062	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		15.00000	12	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,846.00000	8,027	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,034.00000	3,850	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	15	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		54.00000	43	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,035.00000	6,208	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		14.00000	11	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		7,994.00000	8,176	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		51.00000	40	30.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,131.00000	6,305	30.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		13.00000	10	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,093.00000	8,275	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		46.00000	36	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,277.00000	6,451	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		12.00000	9	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,242.00000	8,424	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		48.00000	38	30.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,228.00000	6,403	30.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		12.00000	10	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,192.00000	8,375	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		55.00000	44	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		5,986.00000	6,159	30.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		14.00000	11	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		7,945.00000	8,126	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,427.00000	4,244	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	9	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,442.00000	3,259	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		23.00000	24	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,461.00000	2,280	18.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		42.00000	45	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,552.00000	1,393	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		132.00000	158	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		309.00000	270	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,890.00000	2,035	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		136.00000	118	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,716.00000	3,883	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		63.00000	53	30.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,643.00000	5,818	30.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		18.00000	15	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,599.00000	7,780	30.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,476.00000	4,293	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	8	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,491.00000	3,308	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		22.00000	23	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,510.00000	2,328	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		41.00000	43	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,593.00000	1,433	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		123.00000	148	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		316.00000	276	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,847.00000	1,991	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		138.00000	120	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,669.00000	3,835	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		64.00000	54	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,594.00000	5,769	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		19.00000	15	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,549.00000	7,730	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,328.00000	4,146	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		9.00000	11	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,344.00000	3,161	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		24.00000	26	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,364.00000	2,183	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		44.00000	48	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,471.00000	1,314	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		151.00000	179	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		296.00000	259	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		1,977.00000	2,124	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		131.00000	114	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,811.00000	3,979	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		61.00000	51	30.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,741.00000	5,916	30.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		17.00000	14	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,697.00000	7,879	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		56.00000	46	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		5,937.00000	6,111	30.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call			15.00000	12	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,895.00000	8,077	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			49.00000	39	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,180.00000	6,354	30.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			12.00000	10	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,143.00000	8,325	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			53.00000	41	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,083.00000	6,256	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			13.00000	11	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,044.00000	8,226	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			0.00000	4,048	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			0.00000	13	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			0.00000	3,063	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			0.00000	28	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			0.00000	2,086	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			0.00000	51	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			0.00000	1,237	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			0.00000	202	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			0.00000	679	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			0.00000	644	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			0.00000	248	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			0.00000	2,213	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	111	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			0.00000	4,076	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			0.00000	49	30.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			0.00000	6,014	30.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			0.00000	13	30.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			0.00000	7,978	30.05	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.22600		248.94900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			299.78200		299.24000		0.00	0.00	0	694.00
ALBI On 04/02/2010 Index Future			305.30500		304.75400		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.75800		127.61600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.11200		129.96800		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			301.57250		301.02500		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			307.12850		306.57200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			364.59800		363.99500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.51400		7.52400		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.48100		8.51200		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.11600		8.15900		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.32300		8.35200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.61100		8.64100		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.58000		8.61700		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.56800		8.60900		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			6.80700		6.82400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.78800		6.79800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.90300		6.92200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.18400		7.21100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.50600		7.52200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.42200		7.44100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.64500		7.66400		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.29900		8.32900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.42900		8.46300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.53200		8.57200		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.58600		8.62600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.13000		7.13100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.04600		7.05000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.04700		7.05300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.16500		7.16900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.22000		7.22700		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			289.95500		289.44100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			295.29700		294.77500		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.54300		7.58800		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			19.00000	22	1.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			891.00000	857	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.68400		7.73900		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			520.00000	568	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			501.00000	452	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.22500		8.25800		7.00	0.00	0	5,970.00
R157 On 05/11/2009 Bond Future	7.50	Call			345.00000	368	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,404.00000	4,253	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.28600		8.32000		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,177.00000	1,226	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,085.00000	3,963	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.30400		8.34000		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,106.00000	3,198	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,337.00000	2,256	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.27900		8.31800		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,190.00000	4,297	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,215.00000	2,142	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.75400		8.78500		14.00	0.00	0	11,509.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,895.00000	3,028	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,237.00000	3,067	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			147.00000	156	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,764.00000	13,471	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,192.00000	4,363	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,125.00000	1,993	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			317.00000	337	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,105.00000	10,822	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.79200		8.82400		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,301.00000	2,391	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,032.00000	7,814	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.81100		8.84400		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,209.00000	6,378	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,736.00000	4,591	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.81200		8.84600		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,111.00000	8,304	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,384.00000	4,256	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.27500		8.29700		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			231.00000	240	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,603.00000	3,521	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.32700		8.35000		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			585.00000	602	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,030.00000	3,956	6.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future			8.33900		8.36400		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,380.00000	2,428	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,865.00000	1,818	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.30800		8.33400		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,691.00000	3,751	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,309.00000	1,275	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.74600		8.77800		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			173.00000	182	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,512.00000	7,346	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.80700		8.84000		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,446.00000	1,497	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,940.00000	4,814	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.83600		8.87000		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,775.00000	3,866	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,101.00000	3,015	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.83500		8.87100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,031.00000	5,135	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,130.00000	3,051	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.72700		8.77000		12.28	0.00	0	2,301.00
R204 On 05/11/2009 Bond Future	7.50	Call			191.00000	207	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,215.00000	7,973	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.77800		8.82200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,623.00000	1,702	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,364.00000	5,184	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.80400		8.84900		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,219.00000	4,357	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,356.00000	3,235	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.80500		8.85200		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,262.00000	5,418	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,052.00000	2,943	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.31400		8.33700		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			180.00000	187	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,085.00000	3,014	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.37600		8.39900		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			474.00000	488	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,433.00000	3,372	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.39700		8.42300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,299.00000	2,344	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,307.00000	1,272	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.36800		8.39500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,812.00000	2,861	4.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/08/2010 Bond Future	9.00	Put			1,089.00000	1,060	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.82400		8.85500		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			159.00000	167	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,026.00000	8,843	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.87200		8.90500		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,622.00000	1,679	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,694.00000	5,552	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.90100		8.93500		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,934.00000	5,048	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,089.00000	3,001	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.90700		8.94200		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,987.00000	6,114	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,803.00000	2,725	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.82200		8.86300		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			186.00000	203	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,673.00000	7,428	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.86800		8.91100		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,878.00000	1,974	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,504.00000	4,330	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.89200		8.93600		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,672.00000	4,831	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,762.00000	2,648	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.89500		8.94100		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,109.00000	6,286	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,787.00000	2,683	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.29500		8.32600		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,245.00000	6,455	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			719.00000	659	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			89.00000	95	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,157.00000	12,893	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			209.00000	224	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,561.00000	10,305	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			440.00000	469	17.97	0.00	0	960.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,200.00000	7,958	17.97	0.00	0	960.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,073.00000	11,329	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			122.00000	107	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.31400		8.34600		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,250.00000	1,308	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,168.00000	8,948	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,871.00000	13,120	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			446.00000	417	19.19	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 06/05/2010 Bond Future			8.31800	8.35000		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,385.00000	5,536	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,106.00000	3,980	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.30700	8.34000		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,385.00000	7,559	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,968.00000	3,856	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			297.74800	297.20900		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			303.23300	302.68600		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.59070	6.66670		16.99	13,181,400.00	2,000	240,943.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		128.00000	94	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		111.00000	153	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		107.00000	78	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		140.00000	187	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		75.00000	54	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		208.00000	263	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		90.00000	65	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		173.00000	224	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		75.00000	54	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		208.00000	263	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		128.00000	94	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		111.00000	153	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		193.00000	142	17.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		76.00000	101	17.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		229.00000	175	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		63.00000	84	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		309.00000	248	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		42.00000	57	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		309.00000	248	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		42.00000	57	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		395.00000	330	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		28.00000	39	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		351.00000	288	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		34.00000	47	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		159.00000	112	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		92.00000	122	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		193.00000	142	17.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		76.00000	101	17.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		268.00000	210	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		51.00000	70	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		268.00000	210	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		51.00000	70	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		395.00000	330	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Put		28.00000	39	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		159.00000	112	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		92.00000	122	16.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		440.00000	373	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		23.00000	32	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		485.00000	417	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		19.00000	26	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		107.00000	78	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		140.00000	187	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		52.00000	38	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		286.00000	347	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		37.00000	26	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		370.00000	436	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		52.00000	38	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		286.00000	347	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		63.00000	45	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		246.00000	304	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		44.00000	31	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		327.00000	391	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		31.00000	22	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		414.00000	482	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		44.00000	31	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		327.00000	391	20.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		31.00000	22	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		414.00000	482	21.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	16	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		505.00000	575	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		26.00000	19	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		459.00000	528	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		26.00000	19	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		459.00000	528	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		18.00000	14	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		552.00000	623	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		13.00000	10	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		647.00000	719	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		22.00000	16	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		505.00000	575	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		16.00000	12	23.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		599.00000	671	23.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		13.00000	10	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		647.00000	719	24.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		10.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		743.00000	817	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		18.00000	14	23.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		552.00000	623	23.25	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	7.40	Call			10.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			743.00000	817	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			7.00000	6	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			841.00000	915	26.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			11.00000	9	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			695.00000	768	24.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			9.00000	7	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			792.00000	866	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			6.00000	5	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			890.00000	964	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			485.00000	417	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			19.00000	26	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,917.00000	5,841	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,417.00000	4,341	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,917.00000	2,841	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,417.00000	1,341	31.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	31.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			1.00000	1	34.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,585.00000	1,661	34.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	46.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,084.00000	3,159	46.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	54.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,583.00000	4,659	54.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	56.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,083.00000	6,159	56.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,117.00000	6,041	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,617.00000	4,541	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,117.00000	3,041	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,617.00000	1,541	33.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	33.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			2.00000	2	32.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,385.00000	1,461	32.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	45.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,884.00000	2,960	45.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,383.00000	4,459	54.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	56.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			5,883.00000	5,959	56.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,167.00000	6,091	26.30	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	0.50	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,667.00000	4,591	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,167.00000	3,091	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,667.00000	1,591	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		2.00000	2	31.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,335.00000	1,411	31.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	44.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,834.00000	2,910	44.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	54.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,333.00000	4,409	54.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	56.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,833.00000	5,909	56.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		627.00000	555	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		10.00000	15	23.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		532.00000	462	22.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		15.00000	22	22.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		870.00000	796	26.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		4.00000	6	26.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		772.00000	699	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		5.00000	8	25.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		675.00000	603	24.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		8.00000	12	24.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		579.00000	508	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		12.00000	18	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		821.00000	747	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		4.00000	7	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		723.00000	651	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		7.00000	10	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		579.00000	508	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		12.00000	18	22.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		723.00000	651	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		7.00000	10	24.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,367.00000	4,291	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,367.00000	3,291	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,367.00000	2,291	33.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	33.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,367.00000	1,291	31.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	1	31.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	34.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,635.00000	1,710	34.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	51.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,633.00000	3,709	51.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	56.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,633.00000	5,709	56.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	60.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,633.00000	7,709	60.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,317.00000	4,241	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,317.00000	3,241	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,317.00000	2,241	33.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	33.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,317.00000	1,241	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	1	30.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	35.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,684.00000	1,760	35.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	51.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,683.00000	3,759	51.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	56.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,683.00000	5,759	56.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	60.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,683.00000	7,759	60.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,267.00000	4,191	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,267.00000	3,191	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,267.00000	2,191	34.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	34.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,267.00000	1,192	30.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	1	30.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	1	35.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,734.00000	1,810	35.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	51.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,733.00000	3,809	51.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	56.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,733.00000	5,809	56.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	60.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,733.00000	7,809	60.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,217.00000	4,141	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,217.00000	3,141	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,217.00000	2,141	34.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	34.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,217.00000	1,142	30.04	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 14/09/2009 Currency Future	5.45	Put		0.00000	1	30.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	36.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,784.00000	1,860	36.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,783.00000	3,859	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	56.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,783.00000	5,859	56.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	60.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,783.00000	7,859	60.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,783.00000	3,859	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	56.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,783.00000	5,859	56.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	60.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,783.00000	7,859	60.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,167.00000	4,091	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,167.00000	2,091	35.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	35.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,167.00000	1,092	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	2	29.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	36.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,834.00000	1,910	36.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	52.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,833.00000	3,909	52.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	60.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,833.00000	7,909	60.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,117.00000	4,041	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,117.00000	2,041	35.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	35.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,118.00000	1,043	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		1.00000	2	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	37.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,884.00000	1,960	37.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,883.00000	3,959	53.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	60.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,883.00000	7,959	60.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		4,067.00000	3,991	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		3,067.00000	2,991	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		2,067.00000	1,991	36.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	36.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.60	Call		1,068.00000	993	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		1.00000	3	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		1.00000	1	37.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put		1,934.00000	2,010	37.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		3,933.00000	4,009	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	56.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		5,933.00000	6,009	56.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		7,933.00000	8,009	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call		3,967.00000	3,891	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call		2,967.00000	2,891	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put		0.00000	0	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call		1,967.00000	1,891	35.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put		0.00000	0	35.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call		969.00000	894	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put		2.00000	4	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call		1.00000	1	38.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put		2,034.00000	2,110	38.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call		0.00000	0	53.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put		4,033.00000	4,109	53.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call		0.00000	0	56.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put		6,033.00000	6,109	56.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call		0.00000	0	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put		8,033.00000	8,109	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,867.00000	3,791	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,867.00000	2,791	28.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	28.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,867.00000	1,791	34.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	34.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		1.00000	1	39.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,134.00000	2,210	39.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	53.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,133.00000	4,209	53.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	56.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,133.00000	6,209	56.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,133.00000	8,209	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,917.00000	3,841	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,917.00000	1,841	35.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	35.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		920.00000	845	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	5	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	39.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,084.00000	2,160	39.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	53.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,083.00000	4,159	53.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,083.00000	8,159	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		4,017.00000	3,941	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		3,017.00000	2,941	26.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	26.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		2,017.00000	1,941	36.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	36.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		1,019.00000	944	28.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		2.00000	3	28.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		1.00000	1	38.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		1,984.00000	2,060	38.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	53.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		3,983.00000	4,059	53.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	56.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		5,983.00000	6,059	56.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	60.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		7,983.00000	8,059	60.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.65090	6.72570		17.60	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		259.00000	225	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		283.00000	324	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		279.00000	244	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		253.00000	293	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		222.00000	192	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		346.00000	391	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		222.00000	192	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		346.00000	391	18.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		239.00000	208	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		314.00000	357	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		239.00000	208	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		314.00000	357	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		205.00000	178	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		380.00000	427	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		334.00000	289	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		208.00000	238	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		363.00000	317	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		187.00000	216	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		363.00000	317	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		187.00000	216	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		426.00000	376	17.87	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 14/12/2009 Currency Future	6.45	Put		151.00000	175	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		426.00000	376	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		151.00000	175	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		460.00000	407	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		134.00000	156	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		460.00000	407	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		134.00000	156	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		306.00000	264	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		230.00000	263	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		394.00000	345	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		168.00000	195	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		495.00000	440	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		119.00000	139	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		306.00000	264	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		230.00000	263	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		279.00000	244	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		253.00000	293	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		531.00000	475	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		106.00000	124	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		531.00000	475	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		106.00000	124	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		569.00000	511	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		93.00000	110	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		205.00000	178	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		380.00000	427	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		176.00000	152	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		451.00000	501	19.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		151.00000	130	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		526.00000	579	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		130.00000	112	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		605.00000	661	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		112.00000	96	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		687.00000	745	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		190.00000	164	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		415.00000	463	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		163.00000	141	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		488.00000	540	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		140.00000	121	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		565.00000	620	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		190.00000	164	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		415.00000	463	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		140.00000	121	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		565.00000	620	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		121.00000	104	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		645.00000	703	20.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call			163.00000	141	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			488.00000	540	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,876.00000	5,801	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,376.00000	4,301	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,876.00000	2,801	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,385.00000	1,311	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			9.00000	10	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			30.00000	25	25.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,654.00000	1,724	25.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			6.00000	5	29.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,130.00000	3,204	29.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,626.00000	4,700	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,125.00000	6,200	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,126.00000	6,051	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,626.00000	4,551	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,126.00000	3,051	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,631.00000	1,557	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			5.00000	6	23.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			39.00000	33	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,413.00000	1,482	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			7.00000	6	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,881.00000	2,955	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			2.00000	2	33.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,376.00000	4,451	33.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	36.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,875.00000	5,950	36.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,176.00000	6,101	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,676.00000	4,601	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,176.00000	3,101	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,681.00000	1,606	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	6	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			41.00000	35	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,366.00000	1,434	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			8.00000	6	29.12	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	9.55	Put		2,832.00000	2,905	29.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	2	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,326.00000	4,401	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	36.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,825.00000	5,900	36.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		688.00000	625	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		62.00000	74	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		607.00000	548	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		82.00000	97	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		860.00000	792	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		34.00000	41	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		772.00000	707	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		47.00000	56	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		647.00000	586	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		71.00000	85	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		607.00000	548	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		82.00000	97	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		730.00000	665	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		54.00000	64	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		495.00000	440	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		119.00000	139	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		816.00000	749	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		40.00000	48	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,376.00000	3,301	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,376.00000	2,302	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	1	28.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		3.00000	3	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,628.00000	3,702	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,625.00000	5,700	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	41.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,625.00000	7,699	41.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,276.00000	4,201	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,276.00000	3,201	31.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,276.00000	2,202	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	1	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,286.00000	1,213	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	12	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		27.00000	22	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,751.00000	1,821	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		3.00000	3	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,727.00000	3,802	31.62	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	12.45	Call			1.00000	1	36.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,725.00000	5,800	36.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	42.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,725.00000	7,799	42.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,226.00000	4,151	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,226.00000	3,151	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,226.00000	2,153	27.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	2	27.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,237.00000	1,164	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			12.00000	13	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			25.00000	21	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,800.00000	1,870	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			3.00000	3	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,777.00000	3,852	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	36.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,775.00000	5,850	36.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	42.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,775.00000	7,849	42.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,176.00000	4,101	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,177.00000	2,103	27.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	2	27.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,189.00000	1,116	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			13.00000	15	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			24.00000	20	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,848.00000	1,919	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			3.00000	2	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,827.00000	3,902	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	42.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,825.00000	7,899	42.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,126.00000	4,051	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,127.00000	2,053	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			1.00000	2	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,140.00000	1,067	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			14.00000	16	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			23.00000	19	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,897.00000	1,968	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			3.00000	2	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,877.00000	3,951	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	42.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,875.00000	7,949	42.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,076.00000	4,001	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,076.00000	3,001	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,078.00000	2,003	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	3	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,092.00000	1,019	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		16.00000	18	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		22.00000	18	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,946.00000	2,017	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	2	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,927.00000	4,001	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,925.00000	6,000	37.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,925.00000	7,999	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,326.00000	4,251	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,326.00000	3,251	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,326.00000	2,252	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	1	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,335.00000	1,262	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	11	20.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		28.00000	23	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,702.00000	1,773	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		3.00000	3	31.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,678.00000	3,752	31.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,675.00000	5,750	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	42.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,675.00000	7,749	42.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,026.00000	3,951	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,026.00000	2,951	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,028.00000	1,954	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,043.00000	972	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		17.00000	21	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		21.00000	17	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,995.00000	2,066	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		3.00000	2	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,977.00000	4,051	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	37.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,975.00000	6,050	37.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,975.00000	8,049	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,976.00000	3,901	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,976.00000	2,901	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,979.00000	1,904	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			997.00000	926	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			21.00000	25	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			20.00000	16	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,044.00000	2,115	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,027.00000	4,101	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	1	37.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,025.00000	6,100	37.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,025.00000	8,099	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,826.00000	3,751	27.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	27.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,826.00000	2,751	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,829.00000	1,755	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			16.00000	13	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,191.00000	2,262	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			2.00000	2	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,176.00000	4,251	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			1.00000	1	37.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,175.00000	6,250	37.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,175.00000	8,249	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,926.00000	3,851	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	26.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,926.00000	2,851	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,929.00000	1,854	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	3	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			950.00000	881	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			25.00000	30	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			18.00000	15	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,093.00000	2,164	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			2.00000	2	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,077.00000	4,151	32.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			1.00000	1	37.50	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 14/12/2009 Currency Future	12.80	Put		6,075.00000	6,150	37.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,075.00000	8,149	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,876.00000	3,801	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,879.00000	1,805	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	4	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		905.00000	836	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		29.00000	35	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		17.00000	14	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,142.00000	2,213	27.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,126.00000	4,201	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,125.00000	8,199	42.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.70110	6.77730		18.10	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		361.00000	327	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		384.00000	426	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		381.00000	346	18.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		354.00000	394	18.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		361.00000	327	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		384.00000	426	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		325.00000	294	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		448.00000	493	18.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		343.00000	310	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		415.00000	459	18.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		309.00000	279	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		481.00000	528	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		428.00000	387	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		301.00000	336	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		454.00000	411	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		276.00000	310	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		480.00000	435	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		253.00000	284	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		508.00000	461	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		230.00000	260	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		537.00000	488	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		209.00000	237	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		404.00000	365	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		327.00000	364	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		454.00000	411	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		276.00000	310	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		567.00000	517	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		189.00000	216	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		404.00000	365	18.10	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 15/03/2010 Currency Future	6.70	Put		327.00000	364	18.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		630.00000	577	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		153.00000	176	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		293.00000	265	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		516.00000	564	19.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		264.00000	239	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		587.00000	638	19.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		699.00000	642	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		121.00000	141	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		735.00000	676	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		107.00000	125	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		664.00000	609	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		137.00000	158	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		598.00000	546	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		171.00000	195	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		810.00000	749	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		83.00000	97	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		849.00000	786	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		72.00000	85	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		772.00000	712	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		95.00000	111	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		699.00000	642	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		121.00000	141	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		630.00000	577	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		153.00000	176	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,377.00000	4,301	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,378.00000	3,302	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	30.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,382.00000	2,306	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,397.00000	1,323	18.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		20.00000	22	18.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		85.00000	77	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,708.00000	1,776	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		11.00000	10	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,634.00000	3,709	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,626.00000	5,702	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,624.00000	7,700	34.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,277.00000	4,201	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,278.00000	3,202	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,283.00000	2,207	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	6	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,300.00000	1,226	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		23.00000	25	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		79.00000	72	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,802.00000	1,871	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		10.00000	9	27.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,732.00000	3,808	27.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,726.00000	5,802	31.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,724.00000	7,800	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,227.00000	4,151	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,228.00000	3,152	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,233.00000	2,158	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	7	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,252.00000	1,178	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		25.00000	27	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		77.00000	70	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,849.00000	1,918	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		9.00000	8	27.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,782.00000	3,857	27.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	31.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,776.00000	5,852	31.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,774.00000	7,850	34.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,177.00000	4,101	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,178.00000	3,102	30.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,184.00000	2,108	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	7	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,204.00000	1,130	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		26.00000	29	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		74.00000	67	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,897.00000	1,966	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		9.00000	8	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,831.00000	3,907	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,826.00000	5,902	31.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	34.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,824.00000	7,900	34.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,204.00000	1,130	17.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put			26.00000	29	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,077.00000	4,001	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,079.00000	3,002	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,085.00000	2,009	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			8.00000	8	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,108.00000	1,035	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			30.00000	33	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			69.00000	63	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,992.00000	2,062	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			8.00000	7	27.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,931.00000	4,006	27.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,926.00000	6,001	31.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,924.00000	8,000	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,127.00000	4,051	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,128.00000	3,052	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	29.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,134.00000	2,059	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	8	23.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,156.00000	1,082	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			28.00000	31	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			72.00000	65	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,944.00000	2,014	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			8.00000	7	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,881.00000	3,956	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,876.00000	5,952	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,874.00000	7,950	34.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,327.00000	4,251	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,328.00000	3,252	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	1	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,332.00000	2,257	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			5.00000	6	25.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,349.00000	1,274	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			21.00000	23	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			82.00000	74	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,755.00000	1,823	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			10.00000	9	27.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,683.00000	3,758	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	3	31.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,676.00000	5,752	31.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,674.00000	7,750	34.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,027.00000	3,951	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,029.00000	2,953	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	2	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,036.00000	1,960	23.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	9	23.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,060.00000	991	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		33.00000	40	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		67.00000	60	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,040.00000	2,109	26.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		7.00000	7	27.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,980.00000	4,056	27.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	2	31.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,975.00000	6,051	31.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,974.00000	8,050	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,927.00000	3,851	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,929.00000	2,853	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	28.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,937.00000	1,861	22.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	10	22.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		973.00000	906	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		46.00000	55	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		60.00000	54	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,133.00000	2,202	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		7.00000	6	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,080.00000	4,155	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	2	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,075.00000	6,151	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,074.00000	8,150	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,827.00000	3,751	32.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,829.00000	2,753	28.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,838.00000	1,763	21.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	12	21.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		890.00000	825	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		62.00000	74	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		54.00000	48	26.18	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,227.00000	2,297	26.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		7.00000	6	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,179.00000	4,255	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,175.00000	6,251	32.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,174.00000	8,250	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,877.00000	3,801	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,879.00000	2,803	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,887.00000	1,812	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	11	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		931.00000	865	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		53.00000	64	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		57.00000	51	26.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,180.00000	2,250	26.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		7.00000	6	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,129.00000	4,205	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		3.00000	2	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,125.00000	6,201	32.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,124.00000	8,200	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,977.00000	3,901	33.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,979.00000	2,903	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,986.00000	1,911	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	10	22.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,016.00000	948	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		39.00000	47	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		64.00000	57	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,086.00000	2,155	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		7.00000	7	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,030.00000	4,105	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		3.00000	2	31.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,025.00000	6,101	31.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,024.00000	8,100	34.93	0.00	0	0.00

<b>Total for Derivatives:</b>							<b>94,826,391.80</b>	<b>12,166</b>	<b>1,182,818.00</b>
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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<b>Grand Total:</b>								<b>94,826,391.80</b>	<b>12,166</b>	<b>1,182,818.00</b>
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