



# Daily MTM Report

Daily summary for 11/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.28900	7.31000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.33000	7.38000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.03000	8.08000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.61000	8.66000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.10000	8.15000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.51000	8.56000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.53500	8.59000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.13500	8.18500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.68000	8.73000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.69000	8.74000			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			8.15000	8.20000			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			7.44810	7.58220		16.22	614,959,824.60	82,566	320,729.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		49.00000	8	18.90	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		67.00000	159	18.90	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		150.00000	43	16.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		18.00000	45	16.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Call		77.00000	14	18.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.55	Put		45.00000	116	18.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		33.00000	4	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		100.00000	206	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		13.00000	1	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		181.00000	303	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		5.00000	0	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		273.00000	402	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		8.00000	1	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		226.00000	353	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		0.00000	0	29.61	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		618.00000	752	29.61	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		3.00000	0	24.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		321.00000	452	24.25	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		1.00000	0	26.04	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		419.00000	552	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		2.00000	0	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		370.00000	502	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		0.00000	0	36.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		1,018.00000	1,152	36.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		1.00000	0	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		518.00000	652	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		0.00000	0	28.72	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		568.00000	702	28.72	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		1.00000	0	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		469.00000	602	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		8.00000	1	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		226.00000	353	22.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		2.00000	0	25.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		370.00000	502	25.15	0.00	0	140.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.45	Call			150.00000	43	16.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			18.00000	45	16.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			668.00000	802	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			111.00000	25	17.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			29.00000	77	17.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			0.00000	0	31.40	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			718.00000	852	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,118.00000	1,252	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			0.00000	0	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			768.00000	902	32.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			0.00000	0	33.18	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			818.00000	952	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	43.00	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,368.00000	1,502	43.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	34.07	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			868.00000	1,002	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			0.00000	0	34.97	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			918.00000	1,052	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			334.00000	201	17.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			2.00000	2	17.94	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			0.00000	0	39.43	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			1,168.00000	1,302	39.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	0	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			868.00000	1,002	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			0.00000	0	37.65	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			1,068.00000	1,202	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			0.00000	0	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			1,218.00000	1,352	40.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			0.00000	0	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			1,118.00000	1,252	38.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			0.00000	0	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			968.00000	1,102	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			0.00000	0	42.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,318.00000	1,452	42.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,468.00000	1,602	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	45.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,618.00000	1,752	45.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	0	46.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,718.00000	1,852	46.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,818.00000	1,952	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	47.32	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	9.35	Put		1,768.00000	1,902	47.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		2,068.00000	2,202	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		0.00000	0	58.66	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,818.00000	2,952	58.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		2,218.00000	2,352	52.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		0.00000	0	54.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,468.00000	2,602	54.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		0.00000	0	52.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		2,268.00000	2,402	52.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		0.00000	0	51.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		2,118.00000	2,252	51.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		0.00000	0	51.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		2,168.00000	2,302	51.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	53.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,318.00000	2,452	53.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		0.00000	0	53.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		2,318.00000	2,452	53.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		0.00000	0	57.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,668.00000	2,802	57.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		0.00000	0	57.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,718.00000	2,852	57.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,768.00000	2,902	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		0.00000	0	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,768.00000	2,902	58.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		0.00000	0	59.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,918.00000	3,052	59.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		0.00000	0	60.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		3,118.00000	3,252	60.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		0.00000	0	61.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,368.00000	3,502	61.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	67.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,418.00000	5,552	67.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		0.00000	0	60.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		3,268.00000	3,402	60.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	0	60.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		3,218.00000	3,352	60.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		0.00000	0	60.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		3,168.00000	3,302	60.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		0.00000	0	59.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,868.00000	3,002	59.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		0.00000	0	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,618.00000	2,752	56.50	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	10.60	Call			0.00000	0	59.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,018.00000	3,152	59.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	59.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,068.00000	3,202	59.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	55.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,518.00000	2,652	55.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,368.00000	2,502	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	55.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,568.00000	2,702	55.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	59.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,968.00000	3,102	59.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	59.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			3,018.00000	3,152	59.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	60.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			3,268.00000	3,402	60.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	59.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,968.00000	3,102	59.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	57.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,718.00000	2,852	57.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,618.00000	2,752	56.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	0	54.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,418.00000	2,552	54.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	62.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,718.00000	3,852	62.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	50.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,018.00000	2,152	50.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	0	51.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			2,118.00000	2,252	51.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			2,218.00000	2,352	52.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	58.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,818.00000	2,952	58.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	49.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,968.00000	2,102	49.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			2,068.00000	2,202	50.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	0	48.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,918.00000	2,052	48.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	0	55.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,518.00000	2,652	55.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	60.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,318.00000	3,452	60.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	61.26	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	11.00	Put			3,418.00000	3,552	61.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	0	55.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,568.00000	2,702	55.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	61.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,468.00000	3,602	61.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	61.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,568.00000	3,702	61.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	60.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			3,218.00000	3,352	60.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	61.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,468.00000	3,602	61.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,668.00000	3,802	62.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	60.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			3,318.00000	3,452	60.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	61.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,518.00000	3,652	61.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			0.00000	0	54.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,468.00000	2,602	54.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	61.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,518.00000	3,652	61.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	62.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,618.00000	3,752	62.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	59.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			3,068.00000	3,202	59.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	61.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,568.00000	3,702	61.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	62.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,768.00000	3,902	62.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			0.00000	0	45.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,568.00000	1,702	45.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	48.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,868.00000	2,002	48.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			0.00000	0	49.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,968.00000	2,102	49.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,518.00000	1,652	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			0.00000	0	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,818.00000	1,952	47.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			0.00000	0	46.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,668.00000	1,802	46.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			0.00000	0	48.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,868.00000	2,002	48.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			0.00000	0	52.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			2,268.00000	2,402	52.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			0.00000	0	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			2,368.00000	2,502	53.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			0.00000	0	45.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,618.00000	1,752	45.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			0.00000	0	50.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			2,018.00000	2,152	50.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			0.00000	0	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,468.00000	1,602	44.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,418.00000	1,552	43.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			0.00000	0	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,518.00000	1,652	44.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,182.00000	4,048	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			2,682.00000	2,548	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,182.00000	1,048	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	66.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,818.00000	4,952	66.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			6,318.00000	6,452	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,818.00000	7,952	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,382.00000	4,248	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			2,882.00000	2,748	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,382.00000	1,248	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			21.00000	2	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			139.00000	254	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	65.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,618.00000	4,752	65.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			6,118.00000	6,252	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,618.00000	7,752	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,432.00000	4,298	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			2,932.00000	2,798	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,432.00000	1,298	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	65.35	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	12.15	Put			4,568.00000	4,702	65.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			6,068.00000	6,202	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,568.00000	7,702	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	41.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,268.00000	1,402	41.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			0.00000	0	47.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,768.00000	1,902	47.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			682.00000	548	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	0	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			193.00000	73	16.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			11.00000	25	16.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			882.00000	748	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			0.00000	0	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			383.00000	249	18.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			1.00000	1	18.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			932.00000	798	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			0.00000	0	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			433.00000	298	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			1.00000	0	18.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			982.00000	848	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			0.00000	0	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			483.00000	348	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			0.00000	0	19.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	63.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			4,018.00000	4,152	63.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	66.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			5,018.00000	5,152	66.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			4,118.00000	4,252	63.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	66.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			5,118.00000	5,252	66.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			832.00000	698	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	0	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	64.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			4,168.00000	4,302	64.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	66.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			5,168.00000	5,302	66.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			782.00000	648	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			286.00000	154	17.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			4.00000	6	17.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	64.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			4,218.00000	4,352	64.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	67.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			5,218.00000	5,352	67.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	63.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			4,068.00000	4,202	63.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	66.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			5,068.00000	5,202	66.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,082.00000	948	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	0	24.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			582.00000	448	20.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	20.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	63.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,918.00000	4,052	63.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	66.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,918.00000	5,052	66.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,132.00000	998	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			632.00000	498	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	62.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,868.00000	4,002	62.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	66.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,868.00000	5,002	66.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,282.00000	1,148	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	65.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,718.00000	4,852	65.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,332.00000	1,198	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			0.00000	0	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	65.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,668.00000	4,802	65.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,232.00000	1,098	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	0	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			732.00000	598	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	0	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			238.00000	111	17.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			6.00000	12	17.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	65.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,768.00000	4,902	65.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			1,682.00000	1,548	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	64.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			4,318.00000	4,452	64.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			1,732.00000	1,598	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	38.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			0.00000	0	41.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			1,268.00000	1,402	41.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	64.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			4,268.00000	4,402	64.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			3,732.00000	3,598	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			2,732.00000	2,598	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			6,268.00000	6,402	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			3,632.00000	3,498	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			2,632.00000	2,498	36.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	36.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			1,632.00000	1,498	36.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	36.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			632.00000	498	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	20.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			6,368.00000	6,502	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,582.00000	3,448	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,582.00000	2,448	37.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	37.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,582.00000	1,448	34.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	34.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,418.00000	6,552	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,482.00000	3,348	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,482.00000	2,348	39.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	39.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,482.00000	1,348	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,518.00000	6,652	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,332.00000	3,198	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,332.00000	2,198	42.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	42.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,668.00000	6,802	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,282.00000	3,148	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,282.00000	2,148	43.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	43.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,718.00000	6,852	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,182.00000	3,048	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,182.00000	2,048	46.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	46.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	62.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,818.00000	3,952	62.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	67.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			5,318.00000	5,452	67.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,818.00000	6,952	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,232.00000	3,098	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,232.00000	2,098	44.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	44.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	67.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			5,268.00000	5,402	67.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,768.00000	6,902	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,382.00000	3,248	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,382.00000	2,248	41.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,618.00000	6,752	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			3,682.00000	3,548	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			3,782.00000	3,648	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			2,782.00000	2,648	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			1,782.00000	1,648	39.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	39.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			782.00000	648	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			0.00000	0	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			6,218.00000	6,352	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			3,832.00000	3,698	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			2,832.00000	2,698	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			1,832.00000	1,698	40.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	40.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	68.85	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	13.75	Put			6,168.00000	6,302	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,532.00000	3,398	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,532.00000	2,398	38.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	38.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			1,532.00000	1,398	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			532.00000	398	19.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	19.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	66.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,968.00000	5,102	66.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			6,468.00000	6,602	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,432.00000	3,298	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,432.00000	2,298	40.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,568.00000	6,702	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Call			3,932.00000	3,798	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.65	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Call			1,932.00000	1,798	42.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.65	Put			0.00000	0	42.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Call			3,982.00000	3,848	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.60	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Call			2,982.00000	2,848	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.60	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Call			1,982.00000	1,848	43.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.60	Put			0.00000	0	43.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	65.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.10	Put			4,518.00000	4,652	65.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.60	Put			6,018.00000	6,152	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Call			4,032.00000	3,898	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.55	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Call			3,032.00000	2,898	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.55	Put			0.00000	0	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Call			2,032.00000	1,898	44.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.55	Put			0.00000	0	44.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Call			1,032.00000	898	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.55	Put			0.00000	0	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Call			0.00000	0	65.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.05	Put			4,468.00000	4,602	65.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.55	Put			5,968.00000	6,102	68.85	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	3.45	Call			4,132.00000	3,998	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.45	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.45	Call			3,132.00000	2,998	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.45	Put			0.00000	0	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.45	Call			2,132.00000	1,998	47.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.45	Put			0.00000	0	47.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,132.00000	998	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	0	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			0.00000	0	43.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,368.00000	1,502	43.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.95	Call			0.00000	0	64.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.95	Put			4,368.00000	4,502	64.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	68.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.45	Put			5,868.00000	6,002	68.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.56990		7.70640		18.80	670,011,849.00	88,510	313,093.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			303.00000	241	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			297.00000	371	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			50.00000	39	26.91	3,900,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,543.00000	1,669	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			572.00000	470	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			116.00000	150	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			354.00000	278	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			247.00000	308	19.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			303.00000	241	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			297.00000	371	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			146.00000	114	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			690.00000	795	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			2.00000	1	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,495.00000	4,631	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,694.00000	5,830	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,894.00000	7,030	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			471.00000	378	18.80	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			164.00000	208	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			328.00000	259	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			271.00000	339	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			68.00000	53	25.43	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,261.00000	1,383	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			609.00000	504	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			102.00000	134	18.80	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			283.00000	225	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			327.00000	405	19.78	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			265.00000	210	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			358.00000	440	20.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			232.00000	183	20.52	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			425.00000	513	20.52	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			203.00000	159	21.01	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			496.00000	589	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			190.00000	149	21.26	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			533.00000	629	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			217.00000	171	20.76	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			460.00000	551	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			129.00000	101	22.73	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			772.00000	881	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			217.00000	171	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			460.00000	551	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			178.00000	139	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			571.00000	669	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			156.00000	122	21.99	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			650.00000	752	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			156.00000	122	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			650.00000	752	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			1.00000	0	33.60	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,294.00000	5,430	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			12.00000	8	30.48	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,855.00000	2,988	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			2.00000	1	32.99	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,595.00000	4,731	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			25.00000	18	29.28	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,219.00000	2,348	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			190.00000	149	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			533.00000	629	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			503.00000	407	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			147.00000	187	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			248.00000	196	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			391.00000	476	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			76.00000	59	24.94	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,169.00000	1,289	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			85.00000	66	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,078.00000	1,196	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			166.00000	130	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			610.00000	710	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			137.00000	107	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			731.00000	837	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			121.00000	95	22.98	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			815.00000	925	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			107.00000	84	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			901.00000	1,014	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			101.00000	79	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Put			944.00000	1,059	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			114.00000	89	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			857.00000	969	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			137.00000	107	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			731.00000	837	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			114.00000	89	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			857.00000	969	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			129.00000	101	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			772.00000	881	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			38.00000	30	28.38	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,831.00000	1,960	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			101.00000	79	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			944.00000	1,059	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			95.00000	74	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			989.00000	1,104	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			95.00000	74	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			989.00000	1,104	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			80.00000	63	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,124.00000	1,243	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			90.00000	70	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,033.00000	1,150	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			64.00000	50	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,308.00000	1,430	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			68.00000	53	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,261.00000	1,383	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			72.00000	56	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,215.00000	1,336	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			85.00000	66	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,078.00000	1,196	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			61.00000	48	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,354.00000	1,478	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			52.00000	41	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,496.00000	1,621	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			45.00000	36	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,639.00000	1,766	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			41.00000	33	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,735.00000	1,863	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			39.00000	31	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,783.00000	1,911	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			45.00000	36	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,639.00000	1,766	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			36.00000	29	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,880.00000	2,009	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			39.00000	31	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,783.00000	1,911	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call			28.00000	21	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,122.00000	2,251	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			19.00000	13	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,462.00000	2,593	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			22.00000	16	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,316.00000	2,446	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			27.00000	19	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,170.00000	2,299	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			27.00000	19	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,170.00000	2,299	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			21.00000	15	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,364.00000	2,495	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			15.00000	10	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,658.00000	2,790	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			13.00000	9	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,757.00000	2,889	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			12.00000	8	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,806.00000	2,938	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			11.00000	7	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,905.00000	3,037	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			9.00000	6	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,102.00000	3,236	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			7.00000	4	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,350.00000	3,484	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			7.00000	5	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,301.00000	3,435	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			8.00000	5	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,202.00000	3,335	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			16.00000	11	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,609.00000	2,741	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			14.00000	9	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,707.00000	2,840	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			10.00000	7	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,954.00000	3,087	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			9.00000	6	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,053.00000	3,186	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			9.00000	6	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,102.00000	3,236	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			17.00000	12	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,511.00000	2,642	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			20.00000	14	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,413.00000	2,544	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			12.00000	8	30.48	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,855.00000	2,988	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			10.00000	7	30.76	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,003.00000	3,137	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		20.00000	14	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,413.00000	2,544	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		6.00000	4	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,450.00000	3,584	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		6.00000	4	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,400.00000	3,534	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		5.00000	3	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,599.00000	3,733	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		6.00000	4	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,499.00000	3,634	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		2.00000	1	32.99	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,595.00000	4,731	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		4.00000	2	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,898.00000	4,032	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		4.00000	3	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,798.00000	3,933	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		2.00000	1	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,296.00000	4,431	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		1.00000	1	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,695.00000	4,831	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		1.00000	0	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,094.00000	5,231	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,494.00000	5,630	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		3.00000	2	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,196.00000	4,332	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,994.00000	5,131	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,394.00000	5,530	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		55.00000	43	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,449.00000	1,573	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		32.00000	23	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,025.00000	2,154	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		2.00000	1	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,396.00000	4,531	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,594.00000	5,730	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		35.00000	27	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,928.00000	2,057	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		17.00000	12	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,511.00000	2,642	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		5.00000	3	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,698.00000	3,833	32.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.60	Call			1.00000	1	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,895.00000	5,031	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			76.00000	59	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,169.00000	1,289	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			3.00000	2	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,097.00000	4,232	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,894.00000	6,030	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			1.00000	1	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,795.00000	4,931	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,394.00000	5,530	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,994.00000	6,130	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			4.00000	2	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,997.00000	4,132	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			1.00000	0	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,194.00000	5,330	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,794.00000	5,930	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			1.00000	0	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,094.00000	5,231	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			43.00000	34	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,687.00000	1,814	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			24.00000	17	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,267.00000	2,397	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			3.00000	2	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,047.00000	4,182	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			1.00000	1	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,645.00000	4,781	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			1.00000	0	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,244.00000	5,380	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,844.00000	5,980	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			3.00000	2	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,097.00000	4,232	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			47.00000	37	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,591.00000	1,717	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			7.00000	4	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,350.00000	3,484	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			4.00000	2	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,947.00000	4,082	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			2.00000	1	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,545.00000	4,681	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			1.00000	0	33.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,144.00000	5,281	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		55.00000	43	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,449.00000	1,573	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		2.00000	1	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,396.00000	4,531	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		30.00000	22	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,074.00000	2,202	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		8.00000	5	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,251.00000	3,385	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		4.00000	2	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,848.00000	3,983	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		2.00000	1	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,445.00000	4,581	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,544.00000	5,680	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		5.00000	3	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,599.00000	3,733	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		72.00000	56	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,215.00000	1,336	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		6.00000	3	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,549.00000	3,683	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		3.00000	2	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,146.00000	4,282	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		50.00000	39	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,543.00000	1,669	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		5.00000	3	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,649.00000	3,783	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		3.00000	1	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,246.00000	4,382	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		1.00000	1	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,845.00000	4,981	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,044.00000	6,180	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		3.00000	2	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,196.00000	4,332	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,194.00000	6,330	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,094.00000	6,230	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		3.00000	2	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,146.00000	4,282	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		1.00000	1	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,745.00000	4,881	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,944.00000	6,080	34.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,294.00000	6,430	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			4.00000	2	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,947.00000	4,082	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			1.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,144.00000	5,281	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,344.00000	6,480	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,744.00000	5,880	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,644.00000	5,780	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			90.00000	70	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,033.00000	1,150	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			1.00000	1	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,945.00000	5,081	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			1.00000	0	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,344.00000	5,480	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			609.00000	504	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			102.00000	134	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			381.00000	298	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			224.00000	278	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			64.00000	50	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,308.00000	1,430	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			8.00000	5	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,152.00000	3,286	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			4.00000	2	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,848.00000	3,983	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,644.00000	5,780	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			537.00000	438	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			131.00000	168	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			850.00000	731	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			43.00000	61	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			303.00000	241	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			297.00000	371	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			893.00000	772	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			37.00000	52	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			19.00000	13	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,462.00000	2,593	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			807.00000	690	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	70	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			283.00000	225	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			327.00000	405	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			16.00000	11	29.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,560.00000	2,692	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		1.00000	1	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,645.00000	4,781	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		807.00000	690	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		51.00000	70	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		938.00000	815	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		31.00000	45	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,156.00000	4,020	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,657.00000	2,520	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	1	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,172.00000	1,039	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		15.00000	19	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,844.00000	7,980	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,406.00000	4,270	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,907.00000	2,770	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,415.00000	1,280	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		8.00000	10	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		265.00000	210	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		358.00000	440	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,594.00000	7,730	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		1.00000	1	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,945.00000	5,081	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,707.00000	2,570	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	1	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,710.00000	1,575	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		4.00000	5	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		765.00000	650	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		59.00000	81	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,909.00000	1,773	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		2.00000	3	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,444.00000	7,580	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,957.00000	2,820	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,959.00000	1,823	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		2.00000	3	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		983.00000	858	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		26.00000	38	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,544.00000	7,680	38.55	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	4.85	Call			2,857.00000	2,720	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,859.00000	1,723	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,644.00000	7,780	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,807.00000	2,670	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,810.00000	1,674	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	4	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	38.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,694.00000	7,830	38.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,057.00000	2,920	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,058.00000	1,922	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,076.00000	947	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			19.00000	27	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,107.00000	2,970	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,108.00000	1,972	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,124.00000	993	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			17.00000	23	18.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,394.00000	7,530	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,256.00000	3,120	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,258.00000	2,121	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,268.00000	1,135	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			12.00000	15	19.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			439.00000	350	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			183.00000	230	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			24.00000	17	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,267.00000	2,397	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,244.00000	7,380	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,356.00000	3,220	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,357.00000	2,221	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,366.00000	1,232	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			9.00000	12	19.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	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
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,144.00000	7,280	37.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,406.00000	3,270	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,407.00000	2,271	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		1.00000	1	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		7,094.00000	7,230	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,456.00000	3,320	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,457.00000	2,321	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		1.00000	1	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,464.00000	1,329	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		7.00000	9	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		7,044.00000	7,180	37.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,306.00000	3,170	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,307.00000	2,171	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		1.00000	1	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,317.00000	1,183	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		11.00000	13	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,194.00000	7,330	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,656.00000	3,520	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,661.00000	1,526	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		5.00000	6	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		725.00000	612	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		68.00000	92	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,844.00000	6,980	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,756.00000	3,620	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,757.00000	2,620	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,760.00000	1,624	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		4.00000	4	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		5.00000	3	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,748.00000	3,883	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,744.00000	6,880	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,244.00000	6,380	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		8,244.00000	8,380	39.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.05	Call		2.00000	1	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put		4,346.00000	4,481	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put		8,344.00000	8,480	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		3,556.00000	3,420	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		2,557.00000	2,421	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		1,562.00000	1,427	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	7	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		646.00000	539	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		90.00000	119	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		0.00000	0	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		6,444.00000	6,580	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		8,444.00000	8,580	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,544.00000	6,680	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,544.00000	8,680	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		3,506.00000	3,370	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		2,507.00000	2,371	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		1,513.00000	1,378	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	8	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		6,494.00000	6,630	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		8,494.00000	8,630	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		0.00000	0	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,694.00000	6,830	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,694.00000	8,830	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,744.00000	8,880	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,207.00000	3,070	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,208.00000	2,071	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		1.00000	1	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,220.00000	1,087	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		14.00000	17	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		409.00000	323	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		203.00000	253	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		0.00000	0	36.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,794.00000	6,930	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,794.00000	8,930	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,594.00000	6,730	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,594.00000	8,730	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,706.00000	3,570	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,294.00000	8,430	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,856.00000	3,720	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,144.00000	6,280	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,144.00000	8,280	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,606.00000	3,470	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,607.00000	2,471	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,612.00000	1,476	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	6	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		685.00000	575	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		78.00000	105	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,394.00000	6,530	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,394.00000	8,530	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,806.00000	3,670	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,194.00000	8,330	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,644.00000	6,780	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,644.00000	8,780	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,906.00000	3,770	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,907.00000	2,770	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,909.00000	1,773	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		2.00000	3	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		938.00000	815	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		31.00000	45	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put		8,094.00000	8,230	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call		3,956.00000	3,820	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put		0.00000	0	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put		8,044.00000	8,180	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call		4,056.00000	3,920	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put		0.00000	0	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call		33.00000	25	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put		1,977.00000	2,105	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put		7,944.00000	8,080	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call		4,106.00000	3,970	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put		0.00000	0	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		35.00000	27	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,928.00000	2,057	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put		7,894.00000	8,030	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call		0.00000	3,870	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put		0.00000	0	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call		0.00000	2,870	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put		0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call		0.00000	1,872	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put		0.00000	2	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call		0.00000	902	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put		0.00000	32	18.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		0.00000	23	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		0.00000	2,154	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call		0.00000	0	39.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put		0.00000	8,130	39.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.69450	7.83350		19.58	7,802,223.00	1,014	6,149.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		433.00000	371	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		450.00000	526	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		796.00000	695	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		163.00000	201	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		503.00000	425	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		369.00000	431	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		479.00000	406	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		395.00000	462	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		212.00000	181	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,079.00000	1,186	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		48.00000	41	30.78	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,265.00000	3,397	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		26.00000	22	33.57	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,492.00000	4,627	33.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Call			580.00000	496	19.39	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			297.00000	351	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			456.00000	388	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			422.00000	494	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			249.00000	212	22.57	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			915.00000	1,017	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			152.00000	131	25.00	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,469.00000	1,586	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			98.00000	84	27.47	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,115.00000	2,239	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			527.00000	448	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			344.00000	403	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			281.00000	240	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			798.00000	895	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			110.00000	95	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,927.00000	2,051	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			415.00000	355	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			481.00000	560	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			364.00000	310	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			580.00000	666	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			333.00000	284	21.26	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			650.00000	740	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			348.00000	297	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			615.00000	702	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			380.00000	324	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			546.00000	630	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			319.00000	272	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			686.00000	778	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			259.00000	221	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			876.00000	976	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			270.00000	230	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			836.00000	935	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			293.00000	250	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			760.00000	856	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			306.00000	261	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			723.00000	816	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			239.00000	204	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			955.00000	1,059	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			221.00000	188	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,037.00000	1,144	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			229.00000	196	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			996.00000	1,101	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			204.00000	174	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,121.00000	1,230	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			182.00000	156	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,249.00000	1,361	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			163.00000	140	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,380.00000	1,495	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			176.00000	150	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,292.00000	1,406	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			189.00000	162	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,206.00000	1,317	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			137.00000	118	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,604.00000	1,724	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			129.00000	111	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,695.00000	1,816	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			117.00000	101	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,834.00000	1,957	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			125.00000	107	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,741.00000	1,863	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			110.00000	95	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,927.00000	2,051	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			39.00000	33	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,705.00000	3,839	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			114.00000	98	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,880.00000	2,004	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			95.00000	81	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,161.00000	2,286	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			86.00000	73	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,302.00000	2,429	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			73.00000	63	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,540.00000	2,668	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			83.00000	71	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,350.00000	2,476	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			92.00000	78	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,208.00000	2,334	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			92.00000	78	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,208.00000	2,334	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			81.00000	69	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,397.00000	2,524	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			81.00000	69	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,397.00000	2,524	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			65.00000	56	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,731.00000	2,861	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			63.00000	54	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,780.00000	2,910	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			67.00000	57	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,683.00000	2,813	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			61.00000	53	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,828.00000	2,958	29.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.75	Call			56.00000	48	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,973.00000	3,104	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			49.00000	42	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,216.00000	3,348	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			43.00000	37	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,460.00000	3,593	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			45.00000	38	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,411.00000	3,544	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			47.00000	40	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,313.00000	3,446	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			46.00000	39	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,362.00000	3,495	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			53.00000	46	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,070.00000	3,201	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			55.00000	47	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,021.00000	3,153	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			51.00000	43	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,167.00000	3,299	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			48.00000	41	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,265.00000	3,397	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			52.00000	45	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,118.00000	3,250	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			58.00000	50	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,924.00000	3,055	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			61.00000	53	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,828.00000	2,958	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			55.00000	47	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,021.00000	3,153	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			42.00000	37	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,509.00000	3,642	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			40.00000	34	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,646.00000	3,780	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			41.00000	36	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,558.00000	3,691	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			41.00000	36	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,558.00000	3,691	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			40.00000	35	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,607.00000	3,740	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			36.00000	31	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,853.00000	3,987	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			40.00000	34	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,656.00000	3,790	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			35.00000	30	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,951.00000	4,085	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			38.00000	33	32.16	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	11.55	Put		3,754.00000	3,888	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		37.00000	32	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,803.00000	3,938	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		104.00000	89	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,020.00000	2,145	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		86.00000	73	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,302.00000	2,429	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		76.00000	65	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,492.00000	2,620	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		71.00000	61	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,588.00000	2,716	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		22.00000	19	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,739.00000	4,874	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		121.00000	104	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,787.00000	1,910	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		37.00000	32	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,803.00000	3,938	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		13.00000	11	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,879.00000	6,016	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		133.00000	114	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,649.00000	1,770	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		53.00000	46	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,070.00000	3,201	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		14.00000	12	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,730.00000	5,867	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		142.00000	122	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,559.00000	1,678	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		14.00000	12	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,631.00000	5,768	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		147.00000	126	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,514.00000	1,632	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		47.00000	40	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,313.00000	3,446	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		15.00000	12	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,581.00000	5,718	35.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		158.00000	135	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,424.00000	1,541	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		15.00000	13	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,482.00000	5,618	35.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		33.00000	28	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,050.00000	4,184	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		11.00000	8	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,127.00000	6,264	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		107.00000	93	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,973.00000	2,098	27.05	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	11.70	Call		35.00000	31	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,902.00000	4,036	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		34.00000	29	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,000.00000	4,134	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		11.00000	9	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,078.00000	6,214	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		33.00000	28	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,050.00000	4,184	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		31.00000	26	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,148.00000	4,282	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		30.00000	25	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,246.00000	4,380	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		9.00000	6	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,325.00000	6,462	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		101.00000	86	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,067.00000	2,192	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		42.00000	37	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,509.00000	3,642	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		34.00000	29	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,000.00000	4,134	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		32.00000	27	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,099.00000	4,233	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		10.00000	8	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,177.00000	6,313	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		12.00000	10	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,979.00000	6,115	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		137.00000	118	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,604.00000	1,724	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		14.00000	12	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,681.00000	5,817	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		196.00000	168	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,163.00000	1,273	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		16.00000	14	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,383.00000	5,519	35.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		176.00000	150	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,292.00000	1,406	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		60.00000	51	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,876.00000	3,007	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		46.00000	39	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,362.00000	3,495	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		15.00000	13	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,532.00000	5,668	35.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		52.00000	45	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,118.00000	3,250	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		40.00000	35	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 15/03/2010 Currency Future	11.40	Put		3,607.00000	3,740	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		13.00000	11	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,780.00000	5,917	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		63.00000	54	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,780.00000	2,910	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		60.00000	51	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,876.00000	3,007	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		16.00000	13	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,432.00000	5,569	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		169.00000	145	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,336.00000	1,450	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		13.00000	11	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,830.00000	5,967	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		17.00000	14	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,333.00000	5,469	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		69.00000	59	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,635.00000	2,764	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		18.00000	15	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,184.00000	5,321	34.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		71.00000	61	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,588.00000	2,716	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		18.00000	15	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,135.00000	5,271	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		19.00000	16	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,036.00000	5,172	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		78.00000	67	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,445.00000	2,572	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		73.00000	63	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,540.00000	2,668	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		19.00000	16	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,085.00000	5,221	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		89.00000	76	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,255.00000	2,381	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		23.00000	19	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,690.00000	4,825	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		101.00000	86	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,067.00000	2,192	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		24.00000	21	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,591.00000	4,726	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		397.00000	339	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		513.00000	594	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		25.00000	21	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,541.00000	4,677	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		83.00000	71	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,350.00000	2,476	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	10.20	Call		78.00000	67	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,445.00000	2,572	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		21.00000	17	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,887.00000	5,023	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		98.00000	84	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,115.00000	2,239	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		24.00000	20	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,640.00000	4,775	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		107.00000	93	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,973.00000	2,098	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		125.00000	107	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,741.00000	1,863	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		25.00000	21	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,541.00000	4,677	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		553.00000	471	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		320.00000	377	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		133.00000	114	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,649.00000	1,770	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		26.00000	22	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,443.00000	4,578	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		608.00000	521	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		275.00000	327	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,184.00000	4,045	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,686.00000	2,548	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	3	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,235.00000	1,107	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		51.00000	63	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		21.00000	18	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,838.00000	4,973	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,818.00000	7,956	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,434.00000	4,295	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,936.00000	2,797	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,464.00000	1,333	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		31.00000	38	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		2.00000	1	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,568.00000	7,707	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		729.00000	633	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		196.00000	239	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		158.00000	135	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,424.00000	1,541	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		147.00000	126	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,514.00000	1,632	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		114.00000	98	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,880.00000	2,004	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		30.00000	26	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,197.00000	4,331	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,736.00000	2,598	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,749.00000	1,615	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		15.00000	20	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		867.00000	761	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		133.00000	167	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		29.00000	24	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,295.00000	4,430	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		17.00000	14	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,283.00000	5,420	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,886.00000	2,747	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,894.00000	1,759	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	14	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		980.00000	868	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		96.00000	123	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,943.00000	1,807	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	13	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,019.00000	905	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		86.00000	111	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,985.00000	2,847	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,992.00000	1,856	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	11	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,059.00000	943	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		76.00000	99	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,786.00000	2,647	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,797.00000	1,663	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	18	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		903.00000	796	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		120.00000	151	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,085.00000	2,946	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,091.00000	1,954	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	9	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,146.00000	1,023	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		63.00000	78	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,135.00000	2,996	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	2	26.59	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	5.70	Call			2,140.00000	2,002	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	8	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,190.00000	1,064	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			57.00000	69	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			503.00000	425	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			369.00000	431	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			27.00000	23	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,394.00000	4,528	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,285.00000	3,146	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,289.00000	2,151	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	6	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,325.00000	1,196	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			42.00000	52	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			17.00000	15	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,234.00000	5,370	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,335.00000	3,196	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,339.00000	2,200	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			5.00000	6	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,371.00000	1,241	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			38.00000	47	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,434.00000	3,296	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,438.00000	2,300	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			4.00000	5	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			667.00000	575	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			233.00000	281	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,384.00000	3,246	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,388.00000	2,250	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			5.00000	5	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,417.00000	1,287	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			34.00000	42	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			637.00000	548	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			253.00000	303	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,235.00000	3,096	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,239.00000	2,101	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			6.00000	7	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,280.00000	1,152	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			46.00000	57	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,484.00000	3,345	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,488.00000	2,349	22.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			4.00000	5	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,511.00000	1,379	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			27.00000	35	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			698.00000	604	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			214.00000	259	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,634.00000	3,495	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,637.00000	2,498	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	4	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,653.00000	1,520	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			19.00000	25	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,734.00000	3,595	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	1	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			22.00000	18	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,788.00000	4,924	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			9.00000	7	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,276.00000	6,412	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,267.00000	8,406	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			8.00000	6	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,375.00000	6,512	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,367.00000	8,506	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,534.00000	3,395	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,537.00000	2,399	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	4	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,558.00000	1,426	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			24.00000	31	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			7.00000	5	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,474.00000	6,611	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,467.00000	8,606	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			6.00000	5	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,573.00000	6,710	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,567.00000	8,706	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			7.00000	5	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,523.00000	6,660	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,517.00000	8,656	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			5.00000	4	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,722.00000	6,859	34.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,717.00000	8,856	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 15/03/2010 Currency Future	14.60	Call			5.00000	4	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,771.00000	6,909	34.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,767.00000	8,906	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,185.00000	3,046	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	2	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,190.00000	2,052	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	7	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			5.00000	3	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,821.00000	6,959	34.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,817.00000	8,956	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			6.00000	4	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,622.00000	6,760	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,617.00000	8,756	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,684.00000	3,545	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,701.00000	1,567	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			17.00000	23	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			831.00000	728	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			147.00000	183	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			28.00000	24	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,344.00000	4,479	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			1.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,317.00000	8,456	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,784.00000	3,645	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			10.00000	7	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,226.00000	6,363	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,217.00000	8,356	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,834.00000	3,695	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	1	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,836.00000	2,697	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	3	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,846.00000	1,711	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			12.00000	16	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			941.00000	831	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			108.00000	137	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,167.00000	8,306	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,584.00000	3,445	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,587.00000	2,449	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	4	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,605.00000	1,473	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		22.00000	28	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		762.00000	664	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		179.00000	219	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		8.00000	6	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,424.00000	6,561	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,417.00000	8,556	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		6.00000	4	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,672.00000	6,810	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,667.00000	8,806	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,934.00000	3,795	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,067.00000	8,206	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,984.00000	3,845	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		12.00000	9	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,028.00000	6,165	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,017.00000	8,156	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call		4,034.00000	3,895	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		3,035.00000	2,896	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		2,041.00000	1,905	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		8.00000	10	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,102.00000	983	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		69.00000	88	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		7,967.00000	8,106	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		4,134.00000	3,995	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,135.00000	2,996	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	2	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,140.00000	2,002	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		7.00000	8	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,190.00000	1,064	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		57.00000	69	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		7,868.00000	8,006	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.81870	7.96050		19.87	0.00	0	560.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		0.00000	492	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Put			0.00000	624	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			996.00000	892	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			185.00000	223	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			625.00000	547	19.87	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			465.00000	528	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			602.00000	528	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			492.00000	559	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			269.00000	237	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,409.00000	1,518	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			69.00000	61	31.53	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,258.00000	4,392	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			44.00000	39	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,483.00000	5,620	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			8.00000	7	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,548.00000	9,688	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			580.00000	510	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			520.00000	591	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			228.00000	201	24.81	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,668.00000	1,783	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			170.00000	149	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,209.00000	2,330	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			724.00000	638	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			364.00000	420	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			540.00000	475	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			580.00000	657	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			413.00000	363	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			853.00000	944	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			522.00000	459	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			612.00000	691	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			488.00000	429	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			677.00000	760	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			456.00000	401	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			746.00000	832	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			472.00000	415	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			711.00000	796	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			441.00000	388	21.42	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			781.00000	869	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			427.00000	375	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			817.00000	906	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			387.00000	340	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			927.00000	1,021	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			364.00000	319	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,003.00000	1,100	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			400.00000	351	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			890.00000	983	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Call			375.00000	329	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			965.00000	1,061	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			352.00000	309	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,042.00000	1,141	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			254.00000	224	24.20	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,494.00000	1,605	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			341.00000	300	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,081.00000	1,181	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			321.00000	282	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,161.00000	1,263	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			331.00000	291	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,121.00000	1,222	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			312.00000	274	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,201.00000	1,305	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			285.00000	251	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,325.00000	1,432	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			302.00000	266	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,242.00000	1,347	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			277.00000	244	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,367.00000	1,475	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			262.00000	230	24.04	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,451.00000	1,562	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			294.00000	258	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,283.00000	1,389	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			217.00000	191	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,756.00000	1,873	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			201.00000	178	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,890.00000	2,009	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			211.00000	187	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,801.00000	1,918	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			191.00000	169	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,981.00000	2,101	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			206.00000	182	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,845.00000	1,963	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			76.00000	67	31.09	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,015.00000	4,148	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			196.00000	173	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,935.00000	2,055	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			157.00000	138	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,347.00000	2,469	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			139.00000	122	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,578.00000	2,704	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			153.00000	135	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,393.00000	2,516	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			165.00000	145	26.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,255.00000	2,376	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			228.00000	201	24.81	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,668.00000	1,783	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			187.00000	165	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,026.00000	2,147	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			178.00000	157	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,118.00000	2,238	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			161.00000	142	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,301.00000	2,423	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			146.00000	128	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,485.00000	2,610	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			62.00000	55	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,502.00000	4,636	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			182.00000	161	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,072.00000	2,192	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			174.00000	153	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,164.00000	2,284	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			149.00000	131	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,439.00000	2,563	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			142.00000	125	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,532.00000	2,656	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			61.00000	54	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,551.00000	4,685	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			178.00000	157	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,118.00000	2,238	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			146.00000	128	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,485.00000	2,610	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			133.00000	117	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,672.00000	2,798	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			58.00000	51	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,697.00000	4,832	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			165.00000	145	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,255.00000	2,376	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			142.00000	125	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,532.00000	2,656	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			136.00000	119	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,625.00000	2,751	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			129.00000	114	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,719.00000	2,845	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			124.00000	109	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,813.00000	2,940	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			55.00000	48	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,844.00000	4,979	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			182.00000	161	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,072.00000	2,192	26.17	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 14/06/2010 Currency Future	12.55	Call		59.00000	52	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,648.00000	4,783	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		649.00000	569	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		438.00000	500	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		222.00000	196	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,712.00000	1,828	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		174.00000	153	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,164.00000	2,284	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		673.00000	591	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		412.00000	472	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		187.00000	165	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,026.00000	2,147	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		67.00000	59	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,307.00000	4,441	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		698.00000	614	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		388.00000	446	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		234.00000	207	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,624.00000	1,738	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		222.00000	196	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,712.00000	1,828	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		66.00000	58	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,356.00000	4,489	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		241.00000	212	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,580.00000	1,694	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,211.00000	4,070	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,719.00000	2,578	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	9	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,303.00000	1,178	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		93.00000	109	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		96.00000	85	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,385.00000	3,516	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		33.00000	29	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,322.00000	6,460	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		20.00000	18	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,810.00000	7,949	36.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,461.00000	4,319	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,967.00000	2,826	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	7	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,520.00000	1,390	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		60.00000	71	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		106.00000	94	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,146.00000	3,275	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		60.00000	53	32.14	0.00	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	12.50	Put		4,599.00000	4,734	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		36.00000	32	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,076.00000	6,213	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		22.00000	19	36.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,561.00000	7,700	36.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		866.00000	770	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		256.00000	302	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		248.00000	218	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,537.00000	1,649	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		211.00000	187	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,801.00000	1,918	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		77.00000	69	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,967.00000	4,100	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,769.00000	2,627	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		8.00000	9	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,794.00000	1,659	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		33.00000	40	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		962.00000	860	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		202.00000	241	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		98.00000	87	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,337.00000	3,468	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		47.00000	41	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,286.00000	5,422	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,982.00000	1,845	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		22.00000	26	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,102.00000	992	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		141.00000	173	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		73.00000	64	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,113.00000	4,246	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		50.00000	44	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,089.00000	5,225	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		92.00000	82	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,482.00000	3,613	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		63.00000	56	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,453.00000	4,587	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		44.00000	39	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,434.00000	5,571	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,016.00000	2,875	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	6	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,030.00000	1,892	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	23	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,139.00000	1,027	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		128.00000	158	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		559.00000	492	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		549.00000	624	20.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.45	Call			89.00000	79	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,578.00000	3,710	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			43.00000	38	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,532.00000	5,669	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,868.00000	2,726	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			7.00000	8	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,888.00000	1,751	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			27.00000	32	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,030.00000	924	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			170.00000	206	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			505.00000	444	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			644.00000	725	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			127.00000	112	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,766.00000	2,893	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			84.00000	75	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,724.00000	3,856	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			41.00000	36	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,680.00000	5,818	34.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,818.00000	2,677	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			8.00000	8	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,841.00000	1,705	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			30.00000	36	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			83.00000	74	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,772.00000	3,905	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			57.00000	50	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,746.00000	4,881	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			40.00000	36	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,730.00000	5,867	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			121.00000	107	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,860.00000	2,988	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			81.00000	72	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,821.00000	3,954	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			56.00000	49	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,795.00000	4,930	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			40.00000	35	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,779.00000	5,916	34.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			87.00000	78	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,627.00000	3,759	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			42.00000	37	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,582.00000	5,719	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,066.00000	2,925	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			5.00000	6	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,079.00000	1,940	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	21	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,179.00000	1,063	18.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.90	Put		118.00000	144	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		139.00000	122	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,578.00000	2,704	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		91.00000	80	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,530.00000	3,662	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,116.00000	2,974	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		5.00000	6	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,128.00000	1,987	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		17.00000	19	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,220.00000	1,100	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		109.00000	131	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,165.00000	3,024	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,177.00000	2,035	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		16.00000	17	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,261.00000	1,137	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		101.00000	119	18.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		94.00000	84	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,434.00000	3,565	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		65.00000	57	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,404.00000	4,538	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		45.00000	40	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,385.00000	5,521	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,314.00000	3,173	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,324.00000	2,183	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		14.00000	14	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,389.00000	1,261	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		78.00000	92	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		100.00000	88	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,289.00000	3,420	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		47.00000	42	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,237.00000	5,373	33.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,364.00000	3,223	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		3.00000	4	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,373.00000	2,232	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	13	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,432.00000	1,303	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		72.00000	85	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		102.00000	90	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,241.00000	3,372	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		70.00000	62	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,210.00000	4,343	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		48.00000	43	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,188.00000	5,324	33.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,414.00000	3,272	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	4	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,423.00000	2,281	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	13	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,476.00000	1,346	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			65.00000	78	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			751.00000	663	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			340.00000	394	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			104.00000	92	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,194.00000	3,323	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			72.00000	63	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,161.00000	4,294	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			49.00000	43	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,139.00000	5,275	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,463.00000	3,322	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,472.00000	2,331	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	12	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			778.00000	689	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			318.00000	370	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,265.00000	3,123	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			4.00000	5	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,275.00000	2,134	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			15.00000	15	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,346.00000	1,219	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			85.00000	101	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			30.00000	26	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,570.00000	6,708	35.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			86.00000	76	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,675.00000	3,808	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			30.00000	26	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,619.00000	6,757	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			29.00000	25	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,669.00000	6,807	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,663.00000	3,521	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,670.00000	2,528	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	10	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,701.00000	1,567	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			41.00000	49	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			897.00000	799	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			237.00000	281	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			54.00000	47	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,893.00000	5,029	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			32.00000	28	35.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,372.00000	6,510	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,712.00000	3,571	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,747.00000	1,613	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			37.00000	44	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			929.00000	829	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			219.00000	261	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			16.00000	14	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,306.00000	8,445	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,613.00000	3,471	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	3	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,620.00000	2,479	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,656.00000	1,522	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			45.00000	54	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			32.00000	28	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,421.00000	6,559	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			15.00000	13	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,405.00000	8,544	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,513.00000	3,372	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,521.00000	2,380	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	11	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,565.00000	1,433	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			54.00000	65	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			807.00000	715	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			296.00000	346	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			31.00000	27	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,520.00000	6,658	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			15.00000	12	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,504.00000	8,644	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			14.00000	12	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,603.00000	8,743	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			14.00000	12	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,554.00000	8,693	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			121.00000	107	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,860.00000	2,988	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			56.00000	49	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,795.00000	4,930	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			28.00000	25	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,768.00000	6,906	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			13.00000	11	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,752.00000	8,892	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			28.00000	25	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,768.00000	6,906	35.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,215.00000	3,074	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	5	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,226.00000	2,084	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			15.00000	16	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			118.00000	104	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,908.00000	3,036	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			28.00000	24	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,817.00000	6,955	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			13.00000	10	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,802.00000	8,942	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			116.00000	102	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,955.00000	3,083	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			27.00000	24	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,867.00000	7,005	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			12.00000	10	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,852.00000	8,991	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			14.00000	11	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,653.00000	8,793	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			16.00000	13	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,355.00000	8,495	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,762.00000	3,621	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	2	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			34.00000	29	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,273.00000	6,411	34.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			17.00000	14	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,256.00000	8,395	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,812.00000	3,671	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	2	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			34.00000	30	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,224.00000	6,361	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			17.00000	14	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,207.00000	8,346	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,912.00000	3,770	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	2	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,917.00000	2,776	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			7.00000	7	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,935.00000	1,798	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			24.00000	29	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,065.00000	958	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			155.00000	189	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			36.00000	31	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,125.00000	6,262	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			18.00000	15	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,108.00000	8,246	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,962.00000	3,820	28.54	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		18.00000	16	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,058.00000	8,197	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call		4,061.00000	3,920	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put		1.00000	1	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call		37.00000	33	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put		5,977.00000	6,114	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call		19.00000	16	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put		7,959.00000	8,098	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call		4,111.00000	3,970	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put		1.00000	1	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		38.00000	34	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		5,927.00000	6,065	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		20.00000	17	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		7,909.00000	8,048	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		0.00000	3,870	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		0.00000	1	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		0.00000	2,875	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		0.00000	6	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		0.00000	1,892	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		0.00000	23	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		0.00000	1,027	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		0.00000	158	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		0.00000	66	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		0.00000	4,197	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		0.00000	32	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		0.00000	6,164	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		0.00000	16	36.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		0.00000	8,147	36.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.94240	8.08550		20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		653.00000	586	20.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		667.00000	743	20.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		713.00000	638	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		578.00000	646	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		672.00000	603	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		637.00000	710	20.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		634.00000	569	20.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		699.00000	777	20.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		584.00000	523	21.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		798.00000	881	21.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		552.00000	495	21.47	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		867.00000	953	21.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		600.00000	538	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		764.00000	846	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,690.00000	3,547	25.35	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 13/09/2010 Currency Future	4.40	Put			5.00000	5	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,701.00000	2,561	21.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			16.00000	18	21.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,756.00000	1,624	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			70.00000	82	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			990.00000	896	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			305.00000	353	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			222.00000	199	26.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,536.00000	2,657	26.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			114.00000	103	30.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,429.00000	4,561	30.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			67.00000	60	34.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,381.00000	6,518	34.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			39.00000	34	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,354.00000	8,492	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,839.00000	3,697	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			4.00000	4	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,848.00000	2,707	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			13.00000	15	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,890.00000	1,757	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			54.00000	64	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,081.00000	982	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			246.00000	289	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			236.00000	212	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,400.00000	2,519	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			120.00000	108	30.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,284.00000	4,416	30.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			69.00000	63	33.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,234.00000	6,370	33.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			42.00000	37	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,206.00000	8,344	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,790.00000	3,647	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			4.00000	4	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,799.00000	2,658	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			14.00000	16	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,845.00000	1,712	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			59.00000	70	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,050.00000	952	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			265.00000	310	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			231.00000	207	26.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,445.00000	2,565	26.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			118.00000	106	30.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,332.00000	4,464	30.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			68.00000	62	34.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,283.00000	6,419	34.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	16.30	Call			41.00000	36	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,255.00000	8,393	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,939.00000	3,796	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			3.00000	4	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,946.00000	2,805	21.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			11.00000	13	21.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,981.00000	1,846	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			46.00000	54	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,146.00000	1,043	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			211.00000	250	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			246.00000	221	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,310.00000	2,428	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			124.00000	112	30.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,188.00000	4,319	30.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			71.00000	64	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,136.00000	6,272	33.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			44.00000	38	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,108.00000	8,246	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,989.00000	3,846	26.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,996.00000	2,854	22.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			10.00000	12	22.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			2,027.00000	1,892	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			42.00000	49	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,180.00000	1,075	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			195.00000	232	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			251.00000	225	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,266.00000	2,383	26.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			126.00000	113	30.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,140.00000	4,271	30.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			72.00000	65	33.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,087.00000	6,223	33.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			44.00000	39	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,059.00000	8,197	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			4,038.00000	3,896	27.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			3.00000	3	27.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			3,045.00000	2,904	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	11	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			2,074.00000	1,938	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			39.00000	45	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,218.00000	1,107	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			182.00000	215	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			256.00000	230	25.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,220.00000	2,338	25.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			127.00000	115	30.32	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 13/09/2010 Currency Future	12.05	Put		4,092.00000	4,223	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		73.00000	66	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,038.00000	6,174	33.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		45.00000	40	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,009.00000	8,147	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		4,138.00000	3,995	27.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		2.00000	3	27.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,144.00000	3,002	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		9.00000	10	22.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,170.00000	2,030	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		34.00000	38	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,295.00000	1,175	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		160.00000	182	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		266.00000	240	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,130.00000	2,248	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		131.00000	119	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		3,995.00000	4,127	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		75.00000	68	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		5,939.00000	6,076	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		46.00000	42	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		7,910.00000	8,049	36.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.05560	8.19770		20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		752.00000	683	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		754.00000	828	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		791.00000	718	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		693.00000	762	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		832.00000	756	20.32	0.00	0	2,500.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		634.00000	700	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		771.00000	700	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		724.00000	795	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		716.00000	650	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		819.00000	895	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		683.00000	620	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		885.00000	964	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		651.00000	591	21.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		953.00000	1,035	21.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		666.00000	605	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		919.00000	999	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		621.00000	563	21.73	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,023.00000	1,108	21.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,707.00000	3,565	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		9.00000	9	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,722.00000	2,584	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		25.00000	29	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,802.00000	1,675	18.65	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 13/12/2010 Currency Future	6.50	Put		105.00000	119	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,075.00000	983	19.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		377.00000	427	19.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		291.00000	264	26.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,593.00000	2,708	26.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		159.00000	146	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,462.00000	4,590	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		99.00000	91	32.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,402.00000	6,535	32.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		63.00000	56	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,365.00000	8,500	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,806.00000	3,664	24.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		8.00000	8	24.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,819.00000	2,680	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		21.00000	25	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,888.00000	1,759	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		90.00000	103	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,132.00000	1,036	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		334.00000	381	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		301.00000	274	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,504.00000	2,618	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		164.00000	150	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,366.00000	4,494	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		102.00000	93	32.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,304.00000	6,437	32.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		65.00000	58	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,267.00000	8,402	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,756.00000	3,614	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		8.00000	9	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,771.00000	2,632	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		23.00000	27	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,845.00000	1,717	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		97.00000	111	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,103.00000	1,009	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		355.00000	404	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		296.00000	269	25.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,548.00000	2,663	25.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		162.00000	148	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,414.00000	4,542	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		101.00000	92	32.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,353.00000	6,486	32.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		64.00000	57	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,316.00000	8,451	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,955.00000	3,813	25.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		7.00000	7	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 13/12/2010 Currency Future	5.25	Call			2,964.00000	2,826	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			17.00000	20	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			2,019.00000	1,888	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			71.00000	82	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,222.00000	1,122	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			275.00000	316	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			734.00000	666	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			786.00000	861	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			318.00000	289	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,371.00000	2,483	25.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			171.00000	156	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,223.00000	4,351	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			106.00000	96	32.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,158.00000	6,291	32.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			69.00000	61	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,121.00000	8,256	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			4,004.00000	3,862	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			7.00000	7	25.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			3,013.00000	2,874	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			15.00000	18	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,064.00000	1,932	18.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			66.00000	76	18.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,254.00000	1,152	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			256.00000	296	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			325.00000	294	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,327.00000	2,439	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			174.00000	158	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,176.00000	4,303	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			107.00000	98	32.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,109.00000	6,242	32.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			70.00000	62	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,072.00000	8,207	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			4,054.00000	3,912	26.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			6.00000	7	26.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			3,063.00000	2,923	21.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			15.00000	17	21.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			2,110.00000	1,976	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			62.00000	70	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			1,290.00000	1,183	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			242.00000	277	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			330.00000	300	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,282.00000	2,394	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			176.00000	161	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			4,128.00000	4,255	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			108.00000	99	32.36	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 13/12/2010 Currency Future	14.15	Put		6,060.00000	6,193	32.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		71.00000	64	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,023.00000	8,158	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,103.00000	3,962	26.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		5.00000	6	26.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,112.00000	2,971	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	16	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,156.00000	2,020	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		58.00000	65	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,326.00000	1,214	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		228.00000	258	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		336.00000	306	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,238.00000	2,350	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		178.00000	163	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,080.00000	4,207	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		109.00000	100	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,011.00000	6,145	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		71.00000	65	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,974.00000	8,109	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.43960	12.64180		13.82	26,832,217.20	2,157	33,453.00
£ / R On 14/09/2009 Currency Future	12.65	Call		93.00000	14	17.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		101.00000	225	17.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		279.00000	88	14.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		37.00000	49	14.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		197.00000	40	14.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		55.00000	101	14.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		237.00000	57	13.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		45.00000	68	13.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		75.00000	10	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		134.00000	270	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		50.00000	5	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		208.00000	366	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		75.00000	10	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		134.00000	270	18.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		61.00000	7	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		169.00000	318	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		27.00000	2	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		335.00000	513	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		16.00000	1	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		474.00000	661	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		7.00000	0	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		715.00000	911	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		6.00000	0	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		764.00000	961	29.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.35	Call			7.00000	0	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			715.00000	911	29.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			6.00000	0	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			764.00000	961	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			5.00000	0	30.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			813.00000	1,011	30.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			4.00000	0	32.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			912.00000	1,111	32.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	0	34.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,011.00000	1,211	34.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	0	34.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,011.00000	1,211	34.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			11.00000	1	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			569.00000	761	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			16.00000	1	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			474.00000	661	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			19.00000	1	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			427.00000	612	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			33.00000	3	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			291.00000	463	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			22.00000	2	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			381.00000	562	23.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			11.00000	1	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			569.00000	761	26.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			4.00000	0	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			962.00000	1,161	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			5.00000	0	31.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			863.00000	1,061	31.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			8.00000	0	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			666.00000	861	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			13.00000	1	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			521.00000	711	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			33.00000	3	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			291.00000	463	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			9.00000	1	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			618.00000	811	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			13.00000	1	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			521.00000	711	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			40.00000	4	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			249.00000	414	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1.00000	0	41.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,460.00000	1,660	41.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	0	36.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,161.00000	1,361	36.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	0	38.46	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	13.90	Put		1,260.00000	1,460	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		2.00000	0	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,210.00000	1,410	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		2.00000	0	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,260.00000	1,460	38.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		2.00000	0	41.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,410.00000	1,610	41.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1.00000	0	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,609.00000	1,810	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		1.00000	0	43.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,559.00000	1,760	43.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		1.00000	0	41.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,460.00000	1,660	41.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		1.00000	0	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,709.00000	1,910	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		1.00000	0	47.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,809.00000	2,010	47.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		1.00000	0	48.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,859.00000	2,060	48.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1.00000	0	45.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,659.00000	1,860	45.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		0.00000	0	49.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,209.00000	2,410	49.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	51.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,458.00000	2,660	51.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		0.00000	0	53.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,958.00000	3,160	53.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		0.00000	0	52.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,708.00000	2,910	52.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		0.00000	0	51.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,608.00000	2,810	51.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	51.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,508.00000	2,710	51.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		0.00000	0	49.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		2,209.00000	2,410	49.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1.00000	0	48.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,959.00000	2,160	48.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1.00000	0	49.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		2,109.00000	2,310	49.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		0.00000	0	51.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,458.00000	2,660	51.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		0.00000	0	50.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		2,358.00000	2,560	50.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		0.00000	0	50.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		2,258.00000	2,460	50.05	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 14/09/2009 Currency Future	15.05	Call			0.00000	0	50.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,408.00000	2,610	50.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	50.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,308.00000	2,510	50.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			0.00000	0	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,159.00000	2,360	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	0	50.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,258.00000	2,460	50.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	52.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,658.00000	2,860	52.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	51.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,558.00000	2,760	51.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1.00000	0	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,059.00000	2,260	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	0	52.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,708.00000	2,910	52.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	53.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,958.00000	3,160	53.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	0	52.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,808.00000	3,010	52.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	53.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			3,008.00000	3,210	53.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	54.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			3,058.00000	3,260	54.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			0.00000	0	53.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,858.00000	3,060	53.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	0	46.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,759.00000	1,960	46.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,158.00000	3,360	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	0	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,009.00000	2,210	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			0.00000	0	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,159.00000	2,360	49.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	52.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,758.00000	2,960	52.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1.00000	0	45.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,659.00000	1,860	45.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2.00000	0	40.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,360.00000	1,560	40.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2.00000	0	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,310.00000	1,510	39.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1.00000	0	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,510.00000	1,710	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1.00000	0	48.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.55	Put			1,909.00000	2,110	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			0.00000	0	52.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,658.00000	2,860	52.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	55.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,258.00000	3,460	55.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	52.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,758.00000	2,960	52.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	0	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,158.00000	3,360	54.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	0	55.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,258.00000	3,460	55.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			0.00000	0	55.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,358.00000	3,560	55.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			0.00000	0	56.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,458.00000	3,660	56.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	0	50.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,408.00000	2,610	50.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,908.00000	3,110	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			0.00000	0	54.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,108.00000	3,310	54.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	0	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,908.00000	3,110	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			0.00000	0	54.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,208.00000	3,410	54.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			0.00000	0	55.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,308.00000	3,510	55.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			0.00000	0	55.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,408.00000	3,610	55.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1.00000	0	46.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,759.00000	1,960	46.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			0.00000	0	57.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,658.00000	3,860	57.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1.00000	0	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,510.00000	1,710	42.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1.00000	0	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,009.00000	2,210	48.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	51.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,508.00000	2,710	51.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1.00000	0	48.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,959.00000	2,160	48.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			3.00000	0	35.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,111.00000	1,311	35.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			2.00000	0	37.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,210.00000	1,410	37.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.05	Call			2.00000	0	41.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,410.00000	1,610	41.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1.00000	0	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,909.00000	2,110	48.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			2.00000	0	36.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,161.00000	1,361	36.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	0	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,061.00000	1,261	35.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1.00000	0	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,709.00000	1,910	46.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			4.00000	0	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			962.00000	1,161	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,542.00000	4,340	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,042.00000	2,840	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,542.00000	1,340	35.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			0.00000	0	35.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			124.00000	20	16.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			83.00000	180	16.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			0.00000	0	61.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,458.00000	4,660	61.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	68.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,958.00000	6,160	68.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	69.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,458.00000	7,660	69.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			4,992.00000	4,790	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,492.00000	3,290	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			1,992.00000	1,790	38.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			0.00000	0	38.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			506.00000	299	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			15.00000	10	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			0.00000	0	58.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			4,008.00000	4,210	58.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			0.00000	0	66.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,508.00000	5,710	66.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	69.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			7,008.00000	7,210	69.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,242.00000	5,040	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,742.00000	3,540	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,242.00000	2,040	39.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	0	39.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		748.00000	542	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		7.00000	2	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		0.00000	0	57.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,758.00000	3,960	57.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		0.00000	0	65.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		5,258.00000	5,460	65.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	69.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,758.00000	6,960	69.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		159.00000	28	15.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		67.00000	139	15.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		40.00000	4	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		249.00000	414	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		2,742.00000	2,540	31.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	0	31.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		1,742.00000	1,540	37.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		0.00000	0	37.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	60.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		4,258.00000	4,460	60.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		0.00000	0	68.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		6,258.00000	6,460	68.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		8,258.00000	8,460	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		3,642.00000	3,440	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		2,642.00000	2,440	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		0.00000	0	33.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		1,642.00000	1,440	36.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		0.00000	0	36.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		651.00000	444	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		9.00000	4	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	60.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		4,358.00000	4,560	60.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	68.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		6,358.00000	6,560	68.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		8,358.00000	8,560	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		3,542.00000	3,340	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		2,542.00000	2,340	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		0.00000	0	34.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		554.00000	347	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		12.00000	7	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		0.00000	0	68.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		6,458.00000	6,660	68.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			8,458.00000	8,660	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,492.00000	2,290	35.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	0	35.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,492.00000	1,290	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			0.00000	0	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	61.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,508.00000	4,710	61.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	68.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,508.00000	6,710	68.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,508.00000	8,710	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,342.00000	3,140	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,342.00000	2,140	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	0	37.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,342.00000	1,140	34.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			0.00000	0	34.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			367.00000	165	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			25.00000	25	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	62.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			4,658.00000	4,860	62.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	68.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			6,658.00000	6,860	68.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			8,658.00000	8,860	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			3,242.00000	3,040	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			1,242.00000	1,040	33.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			1.00000	0	33.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	62.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put			4,758.00000	4,960	62.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put			8,758.00000	8,960	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call			3,192.00000	2,990	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put			0.00000	0	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call			2,192.00000	1,990	40.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	0	40.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call			1,193.00000	990	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put			1.00000	0	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	62.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put			4,808.00000	5,010	62.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	69.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put			6,808.00000	7,010	69.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call			0.00000	0	70.17	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	21.45	Put			8,808.00000	9,010	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call			3,142.00000	2,940	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	0	25.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call			2,142.00000	1,940	39.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	0	39.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call			1,143.00000	940	32.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put			1.00000	0	32.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	63.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put			4,858.00000	5,060	63.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	69.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put			6,858.00000	7,060	69.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put			8,858.00000	9,060	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call			2,042.00000	1,840	39.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	0	39.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call			1,044.00000	840	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put			2.00000	1	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	63.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put			4,958.00000	5,160	63.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	69.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,958.00000	7,160	69.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,958.00000	9,160	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,092.00000	2,890	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	25.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,092.00000	1,890	39.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			0.00000	0	39.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,094.00000	890	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			2.00000	1	31.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	63.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,908.00000	5,110	63.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	69.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,908.00000	7,110	69.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,908.00000	9,110	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			3,292.00000	3,090	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			2,292.00000	2,090	38.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	0	38.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			1,292.00000	1,090	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			0.00000	0	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			322.00000	124	15.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			30.00000	35	15.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			0.00000	0	62.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			4,708.00000	4,910	62.44	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	19.35	Call			0.00000	0	69.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			6,708.00000	6,910	69.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			8,708.00000	8,910	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			3,442.00000	3,240	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			2,442.00000	2,240	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	0	36.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			1,442.00000	1,240	35.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			0.00000	0	35.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			459.00000	253	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			17.00000	13	18.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	61.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			4,558.00000	4,760	61.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	68.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			6,558.00000	6,760	68.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			8,558.00000	8,760	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			3,692.00000	3,490	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			2,692.00000	2,490	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			1,692.00000	1,490	36.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			0.00000	0	36.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			699.00000	493	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			8.00000	3	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	60.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			4,308.00000	4,510	60.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	68.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			6,308.00000	6,510	68.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			8,308.00000	8,510	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			3,842.00000	3,640	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			2,842.00000	2,640	29.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	29.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			1,842.00000	1,640	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			0.00000	0	37.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			847.00000	641	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			5.00000	2	26.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			0.00000	0	59.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			4,158.00000	4,360	59.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			0.00000	0	68.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			6,158.00000	6,360	68.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	70.17	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	20.80	Put			8,158.00000	8,360	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			3,892.00000	3,690	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			2,892.00000	2,690	29.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	29.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			1,892.00000	1,690	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			0.00000	0	38.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			896.00000	691	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			4.00000	1	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			0.00000	0	59.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			4,108.00000	4,310	59.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			0.00000	0	68.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			6,108.00000	6,310	68.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			8,108.00000	8,310	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			3,592.00000	3,390	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			2,592.00000	2,390	33.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			0.00000	0	33.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call			1,592.00000	1,390	36.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			0.00000	0	36.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			602.00000	395	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			10.00000	5	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			0.00000	0	60.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			4,408.00000	4,610	60.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			0.00000	0	68.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			6,408.00000	6,610	68.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			8,408.00000	8,610	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			2,992.00000	2,790	27.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	27.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			995.00000	790	29.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			3.00000	1	29.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	63.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			5,008.00000	5,210	63.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			9,008.00000	9,210	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Call			3,992.00000	3,790	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Call			0.00000	0	68.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.65	Put			6,008.00000	6,210	68.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Call			0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.65	Put			8,008.00000	8,210	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Call			3,942.00000	3,740	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.70	Call		2,942.00000	2,740	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.70	Put		0.00000	0	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Call		1,942.00000	1,740	38.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.70	Put		0.00000	0	38.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Call		946.00000	741	28.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.70	Put		4.00000	1	28.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Call		0.00000	0	59.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.70	Put		4,058.00000	4,260	59.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Call		0.00000	0	68.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.70	Put		6,058.00000	6,260	68.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Call		0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.70	Put		8,058.00000	8,260	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Call		4,142.00000	3,940	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Call		0.00000	0	58.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.50	Put		3,858.00000	4,060	58.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Call		0.00000	0	68.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.50	Put		5,858.00000	6,060	68.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Call		0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.50	Put		7,858.00000	8,060	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Call		4,192.00000	3,990	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	57.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.45	Put		3,808.00000	4,010	57.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Call		0.00000	0	68.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.45	Put		5,808.00000	6,010	68.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Call		0.00000	0	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.45	Put		7,808.00000	8,010	70.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.40	Call		4,242.00000	4,040	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	67.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.40	Put		5,758.00000	5,960	67.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.40	Call		0.00000	0	70.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.40	Put		7,758.00000	7,960	70.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.64080	12.84730		16.48	22,993,615.20	1,819	35,013.00
£ / R On 14/12/2009 Currency Future	12.85	Call		439.00000	345	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		441.00000	554	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		560.00000	440	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		313.00000	399	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		509.00000	398	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		361.00000	457	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		534.00000	417	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		337.00000	427	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		484.00000	379	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		387.00000	488	16.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.90	Call			419.00000	329	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			472.00000	588	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			382.00000	299	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			535.00000	658	17.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			400.00000	313	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			503.00000	622	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			365.00000	285	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			568.00000	694	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			333.00000	259	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			636.00000	769	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			291.00000	226	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			744.00000	885	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			233.00000	180	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			935.00000	1,089	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			223.00000	172	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			975.00000	1,131	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			213.00000	165	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,016.00000	1,174	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			223.00000	172	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			975.00000	1,131	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			204.00000	158	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,057.00000	1,217	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			196.00000	151	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,098.00000	1,260	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			172.00000	133	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,225.00000	1,392	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			180.00000	139	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,182.00000	1,348	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			266.00000	206	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			819.00000	965	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			318.00000	248	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			671.00000	807	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			254.00000	197	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			857.00000	1,006	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			213.00000	165	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,016.00000	1,174	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			187.00000	145	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,140.00000	1,304	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			180.00000	139	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,182.00000	1,348	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			196.00000	151	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,098.00000	1,260	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			243.00000	188	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			896.00000	1,047	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			266.00000	206	18.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Put			819.00000	965	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			278.00000	216	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			781.00000	925	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			318.00000	248	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			671.00000	807	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			333.00000	259	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			636.00000	769	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			349.00000	272	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			601.00000	731	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			204.00000	158	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,057.00000	1,217	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			254.00000	197	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			857.00000	1,006	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			349.00000	272	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			601.00000	731	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			223.00000	172	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			975.00000	1,131	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			125.00000	96	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,577.00000	1,756	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			159.00000	122	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,311.00000	1,482	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			152.00000	118	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,355.00000	1,527	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			152.00000	118	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,355.00000	1,527	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			146.00000	113	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,399.00000	1,572	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			130.00000	100	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,532.00000	1,710	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			111.00000	86	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,714.00000	1,895	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			120.00000	93	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,623.00000	1,802	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			115.00000	89	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,668.00000	1,849	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			107.00000	83	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,760.00000	1,942	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			80.00000	61	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,133.00000	2,320	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			83.00000	64	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,086.00000	2,273	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			99.00000	77	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,852.00000	2,036	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			92.00000	72	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,945.00000	2,131	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Call			86.00000	66	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,039.00000	2,225	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			74.00000	57	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,227.00000	2,416	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			69.00000	53	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,321.00000	2,512	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			64.00000	49	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,416.00000	2,608	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			48.00000	37	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,801.00000	2,996	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			146.00000	113	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,399.00000	1,572	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			135.00000	104	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,488.00000	1,664	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			172.00000	133	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,225.00000	1,392	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			99.00000	77	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,852.00000	2,036	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			140.00000	109	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,443.00000	1,618	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			103.00000	80	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,806.00000	1,989	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			96.00000	75	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,899.00000	2,084	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			89.00000	69	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,992.00000	2,178	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			66.00000	51	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,369.00000	2,560	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			180.00000	139	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,182.00000	1,348	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			165.00000	128	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,268.00000	1,437	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			140.00000	109	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,443.00000	1,618	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			103.00000	80	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,806.00000	1,989	22.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			77.00000	59	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,180.00000	2,368	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			96.00000	75	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,899.00000	2,084	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			71.00000	55	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,274.00000	2,464	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			115.00000	89	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,668.00000	1,849	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			80.00000	61	23.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Put			2,133.00000	2,320	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			120.00000	93	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,623.00000	1,802	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,548.00000	4,342	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,057.00000	2,853	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			10.00000	12	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,592.00000	1,391	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			44.00000	50	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			461.00000	361	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			414.00000	521	16.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			42.00000	32	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,995.00000	3,192	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			17.00000	14	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,470.00000	4,673	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			9.00000	7	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,962.00000	6,166	32.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			4.00000	3	35.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,457.00000	7,663	35.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,998.00000	4,791	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,504.00000	3,298	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			6.00000	7	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,028.00000	1,826	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			31.00000	35	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			706.00000	569	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			209.00000	278	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			57.00000	44	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,560.00000	2,753	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			22.00000	17	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,025.00000	4,227	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			11.00000	8	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,513.00000	5,718	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			5.00000	4	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,008.00000	7,213	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,247.00000	5,041	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,752.00000	3,546	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	6	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,271.00000	2,070	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			24.00000	29	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			877.00000	722	15.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			129.00000	181	15.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			26.00000	20	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,778.00000	3,979	27.65	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 14/12/2009 Currency Future	18.10	Call			12.00000	9	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,265.00000	5,468	31.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			6.00000	5	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,759.00000	6,964	33.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			419.00000	329	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			472.00000	588	17.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			304.00000	236	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			707.00000	846	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			159.00000	122	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,311.00000	1,482	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			278.00000	216	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			781.00000	925	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			146.00000	113	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,399.00000	1,572	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			165.00000	128	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,268.00000	1,437	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			243.00000	188	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			896.00000	1,047	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,761.00000	2,557	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			14.00000	17	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,785.00000	1,584	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			38.00000	43	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			20.00000	15	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,272.00000	4,474	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			8.00000	6	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,260.00000	6,465	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,256.00000	8,461	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,653.00000	3,447	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	6	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,663.00000	2,459	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			15.00000	18	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,688.00000	1,487	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			41.00000	46	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			805.00000	658	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			158.00000	217	15.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			18.00000	14	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,371.00000	4,574	29.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	6	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,360.00000	6,565	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,355.00000	8,561	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,515.00000	2,313	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			18.00000	22	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,544.00000	1,343	17.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.35	Put			46.00000	52	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			17.00000	13	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,520.00000	4,722	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			7.00000	5	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,509.00000	6,714	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			2.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,505.00000	8,711	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,553.00000	3,348	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			6.00000	7	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,564.00000	2,361	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			17.00000	21	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			738.00000	597	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			191.00000	256	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			59.00000	45	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,512.00000	2,705	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			7.00000	5	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,460.00000	6,664	33.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			2.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,455.00000	8,661	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,355.00000	3,149	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			7.00000	9	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,368.00000	2,167	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			21.00000	26	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,400.00000	1,201	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			53.00000	60	16.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			615.00000	488	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			268.00000	348	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			51.00000	40	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,704.00000	2,899	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			16.00000	12	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,668.00000	4,871	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			6.00000	5	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,659.00000	6,864	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,655.00000	8,861	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,206.00000	3,001	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			9.00000	10	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,222.00000	2,021	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			25.00000	31	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,258.00000	1,060	15.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			60.00000	69	15.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			46.00000	36	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,849.00000	3,045	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			15.00000	11	30.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,817.00000	5,021	30.03	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.65	Call			6.00000	4	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,809.00000	7,014	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,804.00000	9,010	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,156.00000	2,951	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			9.00000	11	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,174.00000	1,972	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			26.00000	32	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,211.00000	1,019	15.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			63.00000	78	15.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			45.00000	35	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,898.00000	3,094	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			14.00000	11	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,867.00000	5,070	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			6.00000	4	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,858.00000	7,064	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,854.00000	9,060	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,107.00000	2,902	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			10.00000	11	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,125.00000	1,924	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			28.00000	33	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,164.00000	978	15.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			66.00000	88	15.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			43.00000	33	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,946.00000	3,143	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			14.00000	11	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,917.00000	5,120	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			6.00000	4	34.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,908.00000	7,113	34.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,904.00000	9,110	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,008.00000	2,803	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			11.00000	12	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,071.00000	901	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			73.00000	110	15.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			41.00000	31	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,043.00000	3,241	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			13.00000	10	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,016.00000	5,220	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,004.00000	9,210	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,077.00000	1,875	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			29.00000	34	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,117.00000	939	15.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.80	Put		70.00000	98	15.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		14.00000	11	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,966.00000	5,170	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		5.00000	4	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,958.00000	7,163	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,954.00000	9,160	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,305.00000	3,100	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		8.00000	9	26.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,320.00000	2,118	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		22.00000	27	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,352.00000	1,153	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		55.00000	63	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		587.00000	464	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		290.00000	373	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		50.00000	38	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,752.00000	2,947	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		15.00000	12	29.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,718.00000	4,921	29.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		6.00000	5	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,709.00000	6,914	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,705.00000	8,911	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,404.00000	3,199	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		7.00000	8	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,417.00000	2,215	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		20.00000	24	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,448.00000	1,248	16.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		50.00000	57	16.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		645.00000	514	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		247.00000	323	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		53.00000	41	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,656.00000	2,850	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		16.00000	13	29.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		4,619.00000	4,822	29.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	5	33.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		6,609.00000	6,814	33.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		8,605.00000	8,811	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,802.00000	3,596	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	5	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,810.00000	2,606	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		13.00000	16	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,833.00000	1,632	18.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		36.00000	41	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.05	Call			914.00000	756	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			116.00000	165	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			71.00000	55	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,274.00000	2,464	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			20.00000	16	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,223.00000	4,425	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			8.00000	6	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,211.00000	6,415	32.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,206.00000	8,411	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,852.00000	3,646	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	5	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,860.00000	2,656	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			12.00000	15	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,882.00000	1,680	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			35.00000	40	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			952.00000	791	15.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			104.00000	150	15.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			21.00000	16	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,173.00000	4,375	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			8.00000	6	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,161.00000	6,365	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,156.00000	8,361	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,702.00000	3,497	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	6	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,712.00000	2,508	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			15.00000	17	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,736.00000	1,535	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			39.00000	44	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			841.00000	689	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			143.00000	199	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			66.00000	51	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,369.00000	2,560	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			19.00000	15	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,322.00000	4,524	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			7.00000	6	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,310.00000	6,515	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,305.00000	8,511	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,603.00000	3,397	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	7	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,614.00000	2,410	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			16.00000	20	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,640.00000	1,439	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 14/12/2009 Currency Future	11.25	Put			42.00000	48	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			771.00000	627	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			174.00000	236	15.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			61.00000	47	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,464.00000	2,656	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			18.00000	14	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,421.00000	4,623	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			7.00000	5	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,410.00000	6,615	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			2.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,405.00000	8,611	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,454.00000	3,249	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			7.00000	8	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,466.00000	2,264	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			19.00000	23	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,496.00000	1,296	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			48.00000	55	16.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			675.00000	541	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			228.00000	300	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			55.00000	42	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,608.00000	2,802	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			17.00000	13	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,569.00000	4,772	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			7.00000	5	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,559.00000	6,764	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			2.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,555.00000	8,761	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,255.00000	3,050	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			8.00000	10	25.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,305.00000	1,106	15.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			58.00000	66	15.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			15.00000	12	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,768.00000	4,971	29.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			2.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,755.00000	8,960	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,958.00000	2,754	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			11.00000	13	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,979.00000	1,777	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			32.00000	37	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			1,030.00000	863	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			83.00000	122	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			39.00000	30	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,092.00000	3,290	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			13.00000	10	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,066.00000	5,269	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.90	Call			5.00000	4	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,058.00000	7,263	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			1.00000	1	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,054.00000	9,260	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,901.00000	3,696	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	5	28.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,909.00000	2,705	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			12.00000	14	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,931.00000	1,729	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			33.00000	38	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			990.00000	826	15.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			93.00000	136	15.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			21.00000	16	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,124.00000	4,326	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			8.00000	6	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,111.00000	6,316	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,106.00000	8,311	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			4,001.00000	3,795	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	4	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			9.00000	7	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,011.00000	6,216	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,006.00000	8,212	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,951.00000	3,745	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	5	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			22.00000	17	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,075.00000	4,276	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			8.00000	6	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,061.00000	6,266	32.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			3.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,056.00000	8,262	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			4,150.00000	3,945	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	4	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			24.00000	19	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			3,877.00000	4,078	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			9.00000	7	32.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			5,862.00000	6,066	32.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			4.00000	3	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			7,856.00000	8,062	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			4,200.00000	3,994	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			2.00000	4	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			25.00000	20	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			3,828.00000	4,029	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			9.00000	7	32.29	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	18.65	Put		5,812.00000	6,017	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		4.00000	3	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,806.00000	8,012	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		4,249.00000	4,044	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		2.00000	3	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		10.00000	8	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		5,762.00000	5,967	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		4.00000	3	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		7,757.00000	7,962	35.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.84910	13.06040		17.23	0.00	0	408.00
£ / R On 15/03/2010 Currency Future	13.05	Call		656.00000	556	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		646.00000	756	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		769.00000	649	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		508.00000	600	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		722.00000	609	17.35	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		561.00000	660	17.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		745.00000	628	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		534.00000	629	17.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		699.00000	591	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		589.00000	691	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		637.00000	539	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		677.00000	790	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		601.00000	508	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		740.00000	858	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		618.00000	523	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		708.00000	824	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		583.00000	493	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		773.00000	893	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		550.00000	464	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		840.00000	965	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		490.00000	413	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		980.00000	1,114	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		438.00000	369	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,128.00000	1,270	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		426.00000	359	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,166.00000	1,309	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		414.00000	349	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,204.00000	1,350	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		403.00000	339	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,243.00000	1,390	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		382.00000	321	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,322.00000	1,472	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		353.00000	297	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,442.00000	1,598	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		362.00000	305	20.27	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 15/03/2010 Currency Future	14.10	Put		1,402.00000	1,555	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,069.00000	1,876	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		58.00000	77	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,927.00000	3,717	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		16.00000	18	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		463.00000	390	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,053.00000	1,191	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		534.00000	451	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		874.00000	1,002	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		267.00000	225	21.73	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,907.00000	2,076	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		505.00000	425	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		944.00000	1,076	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		372.00000	313	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,361.00000	1,514	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		392.00000	330	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,282.00000	1,431	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		477.00000	401	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,016.00000	1,152	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		519.00000	438	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		909.00000	1,039	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		566.00000	478	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		806.00000	929	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		450.00000	379	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,090.00000	1,230	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,582.00000	3,373	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		21.00000	24	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,603.00000	2,397	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		42.00000	48	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,665.00000	1,478	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		105.00000	129	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		926.00000	792	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		365.00000	442	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		295.00000	248	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,734.00000	1,899	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		178.00000	146	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,617.00000	2,797	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		107.00000	88	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,547.00000	3,739	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		64.00000	51	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,504.00000	4,702	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,484.00000	3,275	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		23.00000	26	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,505.00000	2,300	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		45.00000	51	18.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.60	Call		1,579.00000	1,394	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		119.00000	145	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		870.00000	741	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		410.00000	492	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		280.00000	236	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,820.00000	1,987	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		169.00000	139	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,708.00000	2,890	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		102.00000	84	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,642.00000	3,835	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		61.00000	48	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,600.00000	4,799	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,385.00000	3,178	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		25.00000	28	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,408.00000	2,204	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		47.00000	55	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,494.00000	1,310	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		134.00000	161	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		818.00000	694	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		458.00000	545	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		160.00000	131	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,800.00000	2,982	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		97.00000	80	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,737.00000	3,931	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		57.00000	46	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,697.00000	4,897	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,287.00000	3,080	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		27.00000	31	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,311.00000	2,107	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		50.00000	58	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,411.00000	1,229	15.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		150.00000	180	15.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		255.00000	215	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,994.00000	2,166	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		152.00000	125	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,891.00000	3,076	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		93.00000	76	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,832.00000	4,027	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		54.00000	43	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,794.00000	4,994	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,141.00000	2,933	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		30.00000	34	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,165.00000	1,967	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		55.00000	68	17.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,289.00000	1,120	15.88	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.95	Put		179.00000	220	15.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		238.00000	198	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,127.00000	2,299	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		141.00000	115	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,030.00000	3,216	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		87.00000	70	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,976.00000	4,171	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		50.00000	40	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,939.00000	5,141	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,239.00000	3,031	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		28.00000	32	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,262.00000	2,059	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		52.00000	60	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,370.00000	1,189	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		159.00000	190	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		249.00000	210	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,038.00000	2,211	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		148.00000	122	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,938.00000	3,122	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		91.00000	74	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,880.00000	4,075	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		53.00000	42	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,842.00000	5,043	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,533.00000	3,324	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		22.00000	25	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,554.00000	2,349	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		43.00000	50	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,622.00000	1,436	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		111.00000	137	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		898.00000	766	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		387.00000	467	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		287.00000	242	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,777.00000	1,943	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		173.00000	142	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,663.00000	2,843	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		104.00000	86	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,594.00000	3,787	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		62.00000	50	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,552.00000	4,751	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,336.00000	3,129	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		26.00000	30	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,359.00000	2,156	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		49.00000	56	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,452.00000	1,269	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		142.00000	170	15.92	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	12.75	Call			793.00000	671	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			483.00000	572	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			261.00000	220	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,950.00000	2,121	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			156.00000	128	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,845.00000	3,029	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			95.00000	78	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,785.00000	3,979	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			56.00000	44	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,745.00000	4,945	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,435.00000	3,226	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			24.00000	27	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,456.00000	2,252	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			46.00000	53	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,536.00000	1,352	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			126.00000	153	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			844.00000	717	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			434.00000	518	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			274.00000	231	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,863.00000	2,032	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			164.00000	135	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,754.00000	2,936	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			100.00000	82	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,689.00000	3,883	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			59.00000	47	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,649.00000	4,848	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,190.00000	2,982	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			29.00000	33	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,214.00000	2,013	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			53.00000	64	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,329.00000	1,154	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			169.00000	205	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			243.00000	204	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,083.00000	2,255	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			144.00000	118	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,984.00000	3,169	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			89.00000	72	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,928.00000	4,123	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			51.00000	41	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,891.00000	5,092	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			450.00000	379	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,090.00000	1,230	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,779.00000	3,570	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			18.00000	20	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,798.00000	2,591	20.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.30	Put		38.00000	42	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,842.00000	1,652	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		81.00000	103	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,045.00000	900	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		284.00000	351	16.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		326.00000	274	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,566.00000	1,725	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		198.00000	163	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,438.00000	2,614	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		118.00000	97	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,357.00000	3,548	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		72.00000	57	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,311.00000	4,508	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		25.00000	21	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,265.00000	6,472	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		14.00000	10	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,253.00000	8,461	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,631.00000	3,422	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		21.00000	23	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,651.00000	2,446	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		41.00000	47	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,709.00000	1,521	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		98.00000	122	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		954.00000	818	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		344.00000	419	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		183.00000	150	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,572.00000	2,751	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		66.00000	53	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,456.00000	4,654	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		24.00000	20	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,414.00000	6,621	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		12.00000	10	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,402.00000	8,610	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		24.00000	20	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,513.00000	6,720	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		12.00000	9	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,501.00000	8,710	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		23.00000	19	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,563.00000	6,770	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		11.00000	9	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,551.00000	8,760	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		22.00000	18	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,712.00000	6,919	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		10.00000	8	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,700.00000	8,909	29.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.85	Call		22.00000	18	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,811.00000	7,019	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		10.00000	7	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,799.00000	9,008	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		21.00000	18	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,861.00000	7,069	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		9.00000	7	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,849.00000	9,058	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		21.00000	17	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,911.00000	7,118	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		9.00000	7	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,899.00000	9,108	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,043.00000	2,835	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		33.00000	36	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,210.00000	1,053	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		200.00000	254	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		134.00000	110	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,123.00000	3,311	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		47.00000	38	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,037.00000	5,239	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		20.00000	17	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,010.00000	7,218	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		9.00000	7	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,998.00000	9,207	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		22.00000	18	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,761.00000	6,969	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		10.00000	8	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,750.00000	8,959	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		23.00000	19	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,612.00000	6,820	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		11.00000	8	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,601.00000	8,809	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,680.00000	3,471	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		20.00000	22	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,700.00000	2,494	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		40.00000	45	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,753.00000	1,565	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		92.00000	116	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		984.00000	845	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		323.00000	395	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		188.00000	154	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,527.00000	2,705	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		68.00000	54	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,407.00000	4,605	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		25.00000	20	27.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.40	Put		6,364.00000	6,571	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		13.00000	10	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,352.00000	8,561	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,828.00000	3,619	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		18.00000	20	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,847.00000	2,640	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		37.00000	41	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,887.00000	1,696	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		76.00000	97	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,077.00000	930	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		266.00000	330	16.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		203.00000	168	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,393.00000	2,569	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		74.00000	59	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,263.00000	4,460	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		26.00000	21	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,215.00000	6,422	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		14.00000	11	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,204.00000	8,412	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,877.00000	3,668	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		17.00000	19	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,896.00000	2,689	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		36.00000	40	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,932.00000	1,741	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		71.00000	92	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,109.00000	959	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		248.00000	310	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		209.00000	172	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,349.00000	2,523	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		76.00000	61	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,216.00000	4,412	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		26.00000	22	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,166.00000	6,373	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		14.00000	11	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,154.00000	8,362	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,730.00000	3,520	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		19.00000	21	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,749.00000	2,543	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		39.00000	44	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,797.00000	1,608	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		87.00000	109	16.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,014.00000	872	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		304.00000	373	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		193.00000	159	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,482.00000	2,660	22.86	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	17.35	Call		70.00000	56	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,359.00000	4,557	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		25.00000	21	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,315.00000	6,522	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		13.00000	10	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,303.00000	8,511	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		24.00000	20	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,463.00000	6,671	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		12.00000	9	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,452.00000	8,660	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,994.00000	2,787	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		34.00000	37	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,023.00000	1,831	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		63.00000	82	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,176.00000	1,021	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		215.00000	272	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		130.00000	107	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,170.00000	3,358	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		46.00000	37	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,086.00000	5,288	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		20.00000	17	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,060.00000	7,268	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		8.00000	6	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,048.00000	9,257	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,945.00000	2,738	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		35.00000	39	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,977.00000	1,786	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		67.00000	86	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,142.00000	990	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		232.00000	291	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		127.00000	104	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,217.00000	3,405	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		45.00000	36	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,134.00000	5,337	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		20.00000	17	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,109.00000	7,317	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		8.00000	6	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,098.00000	9,307	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,092.00000	2,884	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		32.00000	35	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,117.00000	1,921	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		57.00000	72	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,249.00000	1,086	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		189.00000	237	15.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		677.00000	573	17.59	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	13.00	Put			617.00000	724	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			137.00000	112	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,077.00000	3,263	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			49.00000	39	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			4,988.00000	5,190	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			21.00000	17	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			6,960.00000	7,168	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			9.00000	7	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			8,948.00000	9,158	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			4,025.00000	3,816	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			15.00000	17	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			227.00000	187	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,217.00000	2,388	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			83.00000	66	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,072.00000	4,267	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			28.00000	23	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,017.00000	6,224	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			16.00000	12	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,005.00000	8,213	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			215.00000	177	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,304.00000	2,478	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			78.00000	63	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,168.00000	4,363	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			27.00000	22	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,116.00000	6,323	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			15.00000	12	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,105.00000	8,312	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,976.00000	3,766	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			16.00000	17	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			221.00000	182	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,260.00000	2,433	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			80.00000	64	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,120.00000	4,315	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			27.00000	23	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,067.00000	6,273	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			15.00000	12	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,055.00000	8,263	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			4,123.00000	3,914	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			13.00000	15	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			29.00000	24	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			5,919.00000	6,125	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			16.00000	13	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,906.00000	8,114	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,221.00000	4,013	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			11.00000	14	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.85	Call		31.00000	24	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		5,820.00000	6,025	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		17.00000	14	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		7,806.00000	8,015	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		4,172.00000	3,964	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		12.00000	15	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		30.00000	24	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		5,869.00000	6,075	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		16.00000	14	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		7,856.00000	8,064	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		4,270.00000	4,062	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		10.00000	13	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		31.00000	25	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		5,771.00000	5,976	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		17.00000	14	29.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		7,756.00000	7,965	29.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.05540	13.27060		17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		838.00000	735	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		817.00000	930	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		943.00000	827	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		672.00000	772	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,224.00000	1,085	16.82	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		403.00000	479	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		899.00000	788	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		729.00000	833	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		782.00000	686	18.48	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		912.00000	1,030	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		508.00000	444	20.46	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,638.00000	1,789	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		157.00000	134	24.97	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,386.00000	4,578	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		878.00000	770	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		758.00000	865	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		819.00000	718	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		848.00000	963	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		800.00000	702	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		880.00000	996	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		765.00000	670	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		944.00000	1,065	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		731.00000	640	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,011.00000	1,135	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		669.00000	586	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,149.00000	1,280	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		600.00000	525	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,330.00000	1,470	19.67	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.05	Call			588.00000	514	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,367.00000	1,509	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			563.00000	493	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,443.00000	1,587	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			552.00000	482	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,481.00000	1,627	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			519.00000	453	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,598.00000	1,748	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			529.00000	463	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,559.00000	1,707	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			641.00000	560	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,220.00000	1,355	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			715.00000	626	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,045.00000	1,171	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			684.00000	599	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,114.00000	1,243	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			699.00000	612	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,079.00000	1,207	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			627.00000	548	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,256.00000	1,393	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			575.00000	503	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,405.00000	1,548	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			540.00000	472	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,520.00000	1,667	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			614.00000	537	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,293.00000	1,431	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			655.00000	573	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,184.00000	1,317	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			614.00000	537	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,293.00000	1,431	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			627.00000	548	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,256.00000	1,393	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			684.00000	599	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,114.00000	1,243	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			748.00000	655	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			977.00000	1,100	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			469.00000	410	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,798.00000	1,955	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,282.00000	1,139	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			362.00000	434	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,013.00000	891	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			592.00000	685	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			352.00000	305	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,432.00000	2,599	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			238.00000	206	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.35	Put		3,318.00000	3,501	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		167.00000	142	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,246.00000	4,437	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		113.00000	96	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,193.00000	5,391	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,313.00000	1,167	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		342.00000	412	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,037.00000	913	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		566.00000	658	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		360.00000	311	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,389.00000	2,556	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		243.00000	210	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,272.00000	3,454	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		170.00000	145	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,200.00000	4,390	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		115.00000	98	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,145.00000	5,342	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,682.00000	4,471	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	16	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,220.00000	3,011	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		50.00000	56	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,830.00000	1,647	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		159.00000	191	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		262.00000	226	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,091.00000	3,271	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		151.00000	129	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,480.00000	4,673	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		86.00000	72	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,915.00000	6,117	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		41.00000	34	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,371.00000	7,578	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,126.00000	4,913	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	7	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,660.00000	3,449	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		39.00000	43	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,216.00000	2,014	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		95.00000	108	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,113.00000	983	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		493.00000	578	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		312.00000	270	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,691.00000	2,864	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		180.00000	154	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,059.00000	4,249	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		101.00000	86	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,481.00000	5,680	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Call		52.00000	42	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,931.00000	7,137	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,374.00000	5,160	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,905.00000	3,693	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		34.00000	38	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,452.00000	2,242	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		81.00000	87	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,253.00000	1,112	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		382.00000	456	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		345.00000	299	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,474.00000	2,643	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		196.00000	169	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,825.00000	4,014	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		111.00000	94	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,240.00000	5,439	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		59.00000	48	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,688.00000	6,893	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,806.00000	3,595	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		36.00000	40	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,834.00000	2,625	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		63.00000	69	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,911.00000	1,725	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		141.00000	170	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,195.00000	1,059	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		425.00000	503	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		488.00000	427	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,717.00000	1,871	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		331.00000	287	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,561.00000	2,731	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		225.00000	195	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,455.00000	3,640	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,930.00000	2,721	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		59.00000	66	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,995.00000	1,806	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		124.00000	150	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		234.00000	202	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,363.00000	3,547	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		163.00000	139	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,293.00000	4,484	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,954.00000	3,742	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		33.00000	37	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,978.00000	2,769	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		57.00000	64	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,037.00000	1,846	16.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.35	Put		116.00000	141	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		154.00000	131	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,433.00000	4,626	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		442.00000	387	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,922.00000	2,081	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		300.00000	259	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,779.00000	2,954	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		206.00000	178	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,685.00000	3,873	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		142.00000	121	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,622.00000	4,816	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		402.00000	352	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,132.00000	2,297	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		272.00000	235	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,001.00000	3,180	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		189.00000	164	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,918.00000	4,108	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		129.00000	110	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,859.00000	5,054	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,562.00000	3,351	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		41.00000	46	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,594.00000	2,385	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		74.00000	80	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,711.00000	1,533	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		190.00000	227	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,062.00000	936	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		541.00000	631	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		367.00000	318	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,346.00000	2,512	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		247.00000	214	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,227.00000	3,408	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		174.00000	148	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,153.00000	4,343	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		117.00000	100	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,097.00000	5,294	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,415.00000	3,206	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		45.00000	50	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,595.00000	1,423	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		225.00000	267	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		989.00000	869	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		618.00000	714	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,366.00000	3,157	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		46.00000	52	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,404.00000	2,195	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		84.00000	89	16.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.95	Call		1,558.00000	1,387	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		237.00000	282	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		966.00000	848	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		645.00000	743	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		338.00000	292	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,517.00000	2,687	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		230.00000	199	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,409.00000	3,593	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		160.00000	137	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,340.00000	4,531	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		109.00000	92	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,288.00000	5,487	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,269.00000	3,060	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		48.00000	55	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,310.00000	2,100	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		89.00000	94	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,485.00000	1,317	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		264.00000	312	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		921.00000	807	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		700.00000	802	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		325.00000	281	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,604.00000	2,775	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		221.00000	192	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,501.00000	3,686	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		105.00000	89	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,384.00000	5,584	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,172.00000	2,963	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		51.00000	58	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,413.00000	1,255	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		293.00000	350	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		213.00000	185	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,593.00000	3,779	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		148.00000	126	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,527.00000	4,721	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,464.00000	3,254	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		43.00000	49	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,499.00000	2,290	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		79.00000	84	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,633.00000	1,459	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		213.00000	253	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,611.00000	3,400	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		40.00000	45	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,642.00000	2,433	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	78	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,750.00000	1,570	16.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Put		179.00000	215	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,087.00000	959	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		517.00000	604	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		374.00000	324	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,303.00000	2,469	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		252.00000	218	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,181.00000	3,362	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		177.00000	151	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,106.00000	4,296	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		120.00000	102	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,049.00000	5,246	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,642.00000	2,433	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		72.00000	78	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,750.00000	1,570	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		179.00000	215	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,087.00000	959	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		517.00000	604	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		374.00000	324	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,303.00000	2,469	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,318.00000	3,108	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		47.00000	53	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,357.00000	2,147	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		87.00000	92	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,521.00000	1,352	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		251.00000	297	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		107.00000	91	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,336.00000	5,535	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,263.00000	2,057	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		92.00000	101	16.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,449.00000	1,286	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		278.00000	331	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		318.00000	275	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,648.00000	2,820	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		217.00000	188	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,547.00000	3,733	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		103.00000	87	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,433.00000	5,632	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,757.00000	3,546	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		37.00000	41	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,786.00000	2,577	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		65.00000	71	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,870.00000	1,686	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		150.00000	180	16.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,167.00000	1,033	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		447.00000	527	16.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.05	Call		395.00000	346	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,174.00000	2,340	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		267.00000	231	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,046.00000	3,225	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		186.00000	161	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,965.00000	4,156	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		127.00000	108	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,906.00000	5,102	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		70.00000	58	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,350.00000	6,552	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		25.00000	20	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,305.00000	8,515	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,690.00000	2,481	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		69.00000	75	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,790.00000	1,608	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		169.00000	203	16.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		67.00000	55	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,446.00000	6,649	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		24.00000	19	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,403.00000	8,614	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		64.00000	52	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,543.00000	6,747	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		23.00000	18	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,502.00000	8,713	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,513.00000	3,303	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		42.00000	47	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,547.00000	2,337	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		76.00000	82	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,672.00000	1,495	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		201.00000	240	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		294.00000	254	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,823.00000	2,999	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		140.00000	119	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,669.00000	4,863	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		62.00000	51	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,591.00000	6,795	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		22.00000	18	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,551.00000	8,762	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,404.00000	2,195	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		84.00000	89	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,558.00000	1,387	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		237.00000	282	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		966.00000	848	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		645.00000	743	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		277.00000	240	23.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.95	Put		2,957.00000	3,134	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		132.00000	112	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,811.00000	5,007	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		57.00000	47	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,737.00000	6,942	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		20.00000	16	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,700.00000	8,911	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		277.00000	240	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,957.00000	3,134	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		56.00000	46	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,785.00000	6,990	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		20.00000	16	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,749.00000	8,961	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		257.00000	222	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,136.00000	3,317	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		122.00000	104	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,001.00000	5,198	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		18.00000	15	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,898.00000	9,109	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,123.00000	2,915	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		52.00000	59	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,169.00000	1,971	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		98.00000	116	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,378.00000	1,225	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		308.00000	370	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		858.00000	752	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		787.00000	897	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		51.00000	41	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,980.00000	7,186	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		18.00000	14	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,947.00000	9,159	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,026.00000	2,818	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		56.00000	62	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,079.00000	1,888	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		109.00000	132	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		48.00000	39	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,078.00000	7,284	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		17.00000	14	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,046.00000	9,258	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,075.00000	2,866	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		54.00000	61	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,122.00000	1,929	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		102.00000	124	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,344.00000	1,196	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		323.00000	391	16.50	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	20.25	Call		49.00000	40	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,029.00000	7,235	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		17.00000	14	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,997.00000	9,209	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		124.00000	106	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,954.00000	5,150	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		53.00000	44	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,883.00000	7,088	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		19.00000	15	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,848.00000	9,060	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		283.00000	244	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,912.00000	3,089	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		134.00000	114	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,764.00000	4,959	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		21.00000	17	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,650.00000	8,861	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,856.00000	3,644	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		35.00000	39	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,882.00000	2,673	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		61.00000	68	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,953.00000	1,765	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		132.00000	160	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		74.00000	61	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,253.00000	6,455	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		27.00000	22	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,206.00000	8,416	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		76.00000	62	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,205.00000	6,407	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		27.00000	22	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,157.00000	8,367	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,709.00000	3,498	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		38.00000	42	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,738.00000	2,529	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		67.00000	73	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,140.00000	1,008	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		469.00000	552	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		69.00000	56	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,398.00000	6,601	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		25.00000	20	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,354.00000	8,564	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		306.00000	264	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,735.00000	2,909	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		145.00000	124	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,575.00000	4,768	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		65.00000	53	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.70	Put	6,495.00000		6,698	26.40	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.70	Call	23.00000		19	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.70	Put	8,453.00000		8,663	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	15.85	Call	288.00000		249	22.88	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	15.85	Put	2,868.00000		3,044	22.88	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	17.85	Call	137.00000		116	25.28	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	17.85	Put	4,716.00000		4,911	25.28	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.85	Call	60.00000		49	26.42	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.85	Put	6,640.00000		6,844	26.42	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.85	Call	22.00000		17	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.85	Put	8,601.00000		8,812	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	20.35	Call	47.00000		38	26.47	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	20.35	Put	7,126.00000		7,333	26.47	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	22.35	Call	16.00000		13	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	22.35	Put	9,096.00000		9,308	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	20.05	Call	55.00000		45	26.44	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	20.05	Put	6,834.00000		7,039	26.44	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	22.05	Call	19.00000		16	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	22.05	Put	8,799.00000		9,010	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.25	Call	4,052.00000		3,840	22.61	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.25	Put	31.00000		35	22.61	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.25	Call	82.00000		67	26.35	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.25	Put	6,061.00000		6,262	26.35	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.25	Call	30.00000		24	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.25	Put	8,009.00000		8,219	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.35	Call	78.00000		64	26.36	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.35	Put	6,157.00000		6,358	26.36	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.35	Call	28.00000		23	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.35	Put	8,107.00000		8,317	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.30	Call	4,003.00000		3,791	22.44	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.30	Put	32.00000		36	22.44	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.30	Call	80.00000		65	26.36	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.30	Put	6,109.00000		6,310	26.36	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.30	Call	29.00000		23	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.30	Put	8,058.00000		8,268	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.15	Call	4,148.00000		3,938	22.97	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.15	Put	27.00000		33	22.97	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	15.15	Call	381.00000		331	21.89	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	15.15	Put	2,260.00000		2,426	21.89	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.15	Call	85.00000		70	26.34	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	19.15	Put	5,964.00000		6,165	26.34	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.15	Call	31.00000		25	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	21.15	Put	7,911.00000		8,120	26.55	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.05	Call	4,244.00000		4,036	23.33	0.00	0	0.00	
£ / R On 14/06/2010 Currency Future	9.05	Put	23.00000		31	23.33	0.00	0	0.00	

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.05	Call		88.00000	74	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		5,867.00000	6,069	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		33.00000	27	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		7,812.00000	8,021	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		4,196.00000	3,987	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		25.00000	32	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call		388.00000	338	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,217.00000	2,383	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		183.00000	158	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,012.00000	4,202	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		32.00000	26	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		7,861.00000	8,071	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		4,292.00000	4,084	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		22.00000	29	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		89.00000	75	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		5,819.00000	6,020	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		34.00000	27	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		7,763.00000	7,972	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			10.87990	11.04470		16.24	33,564,491.50	3,085	21,023.00
€ / R On 14/09/2009 Currency Future	11.05	Call		68.00000	18	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		73.00000	188	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		175.00000	57	16.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		31.00000	77	16.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		136.00000	40	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		41.00000	110	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		26.00000	5	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		181.00000	326	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		36.00000	8	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		141.00000	278	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		18.00000	4	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		224.00000	374	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		13.00000	2	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		268.00000	423	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		4.00000	1	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		459.00000	621	24.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		7.00000	1	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		362.00000	521	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		3.00000	0	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		508.00000	670	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		2.00000	0	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		557.00000	720	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		5.00000	1	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		410.00000	571	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		1.00000	0	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Put			607.00000	770	26.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			7.00000	1	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			362.00000	521	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			36.00000	8	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			141.00000	278	20.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			100.00000	27	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			55.00000	147	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			50.00000	12	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			105.00000	232	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			1.00000	0	26.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			607.00000	770	26.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			1.00000	0	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			656.00000	820	27.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	0	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			557.00000	720	25.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	37.19	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,455.00000	1,620	37.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			9.00000	2	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			315.00000	472	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			5.00000	1	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			410.00000	571	23.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			9.00000	2	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			315.00000	472	22.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			1.00000	0	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			756.00000	920	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			806.00000	970	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			1.00000	0	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			706.00000	870	27.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			856.00000	1,020	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			0.00000	0	30.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			956.00000	1,120	30.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			0.00000	0	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			906.00000	1,070	30.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			0.00000	0	31.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,005.00000	1,170	31.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,055.00000	1,220	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	35.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,355.00000	1,520	35.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,255.00000	1,420	34.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	34.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,205.00000	1,370	34.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,405.00000	1,570	36.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	38.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,555.00000	1,720	38.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,605.00000	1,770	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,755.00000	1,920	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	42.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,955.00000	2,120	42.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	0	43.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,155.00000	2,320	43.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	43.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,105.00000	2,270	43.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	0	43.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,105.00000	2,270	43.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	0	45.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,455.00000	2,620	45.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,505.00000	2,670	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	0	45.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,405.00000	2,570	45.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	45.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,355.00000	2,520	45.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	44.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,305.00000	2,470	44.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	0	44.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,305.00000	2,470	44.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	0	44.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,205.00000	2,370	44.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	47.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,655.00000	2,820	47.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	48.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,805.00000	2,970	48.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,855.00000	3,020	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	46.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,555.00000	2,720	46.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	44.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,255.00000	2,420	44.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			0.00000	0	44.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,255.00000	2,420	44.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			0.00000	0	45.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,355.00000	2,520	45.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	42.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put			2,005.00000	2,170	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	47.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,705.00000	2,870	47.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	46.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,605.00000	2,770	46.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,855.00000	3,020	48.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	48.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,905.00000	3,070	48.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	49.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,955.00000	3,120	49.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	49.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,055.00000	3,220	49.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	47.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,755.00000	2,920	47.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,055.00000	2,220	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	50.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,155.00000	3,320	50.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	0	54.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,805.00000	3,970	54.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	47.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,755.00000	2,920	47.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	49.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			3,055.00000	3,220	49.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,255.00000	3,420	51.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,355.00000	3,520	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	0	52.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,455.00000	3,620	52.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	0	53.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,555.00000	3,720	53.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			0.00000	0	46.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,555.00000	2,720	46.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	51.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,255.00000	3,420	51.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,355.00000	3,520	51.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	39.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,655.00000	1,820	39.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,755.00000	1,920	41.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,855.00000	2,020	41.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	0	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,505.00000	2,670	46.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	49.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			3,005.00000	3,170	49.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	50.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,105.00000	3,270	50.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	50.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,205.00000	3,370	50.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	0	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			2,055.00000	2,220	43.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,855.00000	2,020	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	41.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,805.00000	1,970	41.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			0.00000	0	42.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,905.00000	2,070	42.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	48.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,805.00000	2,970	48.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			0.00000	0	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			2,005.00000	2,170	42.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	46.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,605.00000	2,770	46.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	40.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,705.00000	1,870	40.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	38.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,555.00000	1,720	38.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	35.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,305.00000	1,470	35.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	37.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,505.00000	1,670	37.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	32.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,105.00000	1,270	32.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	35.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,305.00000	1,470	35.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	41.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,805.00000	1,970	41.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			0.00000	0	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,055.00000	1,220	32.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,155.00000	1,320	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	32.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,105.00000	1,270	32.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,605.00000	1,770	39.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,645.00000	4,480	33.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,145.00000	2,980	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,645.00000	1,480	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	56.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,355.00000	4,520	56.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	59.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,855.00000	6,020	59.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	60.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,355.00000	7,520	60.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			4,945.00000	4,780	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,445.00000	3,280	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			1,945.00000	1,780	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			451.00000	287	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			6.00000	7	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	0	55.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			4,055.00000	4,220	55.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	58.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,555.00000	5,720	58.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	60.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			7,055.00000	7,220	60.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,095.00000	4,930	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	33.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,595.00000	3,430	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,095.00000	1,930	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			598.00000	432	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			3.00000	2	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	0	55.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,905.00000	4,070	55.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	58.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,405.00000	5,570	58.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	60.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,905.00000	7,070	60.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			856.00000	1,020	29.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			806.00000	970	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			308.00000	153	17.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			13.00000	23	17.79	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.85	Call			218.00000	80	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			23.00000	50	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			355.00000	195	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			10.00000	15	18.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			262.00000	114	17.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			17.00000	34	17.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,045.00000	3,880	31.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	31.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,045.00000	2,880	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,045.00000	1,880	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,045.00000	880	29.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	0	29.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			0.00000	0	55.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,955.00000	4,120	55.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	59.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,955.00000	6,120	59.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,955.00000	8,120	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			3,895.00000	3,730	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	30.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			2,895.00000	2,730	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			1,895.00000	1,730	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			896.00000	730	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	0	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	55.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			4,105.00000	4,270	55.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	59.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			6,105.00000	6,270	59.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			8,105.00000	8,270	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			3,795.00000	3,630	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			2,795.00000	2,630	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			1,795.00000	1,630	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			796.00000	630	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			1.00000	0	25.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	0	55.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			4,205.00000	4,370	55.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	59.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.25	Put		6,205.00000	6,370	59.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		8,205.00000	8,370	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		3,745.00000	3,580	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	28.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		2,745.00000	2,580	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		1,745.00000	1,580	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		0.00000	0	27.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		746.00000	580	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		2.00000	1	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	0	55.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		4,255.00000	4,420	55.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	59.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		6,255.00000	6,420	59.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		8,255.00000	8,420	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,545.00000	3,380	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,545.00000	2,380	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,545.00000	1,380	28.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	28.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		548.00000	383	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		4.00000	3	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		0.00000	0	56.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,455.00000	4,620	56.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	0	59.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,455.00000	6,620	59.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,455.00000	8,620	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,495.00000	3,330	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	26.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,495.00000	2,330	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,495.00000	1,330	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		499.00000	334	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		5.00000	4	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		0.00000	0	56.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,505.00000	4,670	56.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	59.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,505.00000	6,670	59.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,505.00000	8,670	61.19	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	8.60	Call			2,445.00000	2,280	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,445.00000	1,280	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			0.00000	0	56.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,555.00000	4,720	56.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	59.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,555.00000	6,720	59.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,555.00000	8,720	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,345.00000	3,180	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	24.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,345.00000	2,180	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,345.00000	1,180	30.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	0	30.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			0.00000	0	56.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,655.00000	4,820	56.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	60.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,655.00000	6,820	60.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,655.00000	8,820	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,395.00000	3,230	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,395.00000	2,230	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,395.00000	1,230	30.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	30.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			402.00000	240	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			8.00000	10	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	0	56.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,605.00000	4,770	56.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	60.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,605.00000	6,770	60.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,605.00000	8,770	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,645.00000	3,480	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	27.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,645.00000	2,480	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			647.00000	481	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			2.00000	1	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	59.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,355.00000	6,520	59.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	61.19	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	19.40	Put		8,355.00000	8,520	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		3,845.00000	3,680	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		2,845.00000	2,680	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		1,845.00000	1,680	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		846.00000	680	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		1.00000	0	26.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	55.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		4,155.00000	4,320	55.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		0.00000	0	59.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		6,155.00000	6,320	59.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		8,155.00000	8,320	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		3,995.00000	3,830	31.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	31.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		2,995.00000	2,830	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		1,995.00000	1,830	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		995.00000	830	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		1.00000	0	28.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		0.00000	0	55.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		4,005.00000	4,170	55.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		0.00000	0	59.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		6,005.00000	6,170	59.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		8,005.00000	8,170	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		2,595.00000	2,430	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		1,595.00000	1,430	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	28.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	0	56.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		4,405.00000	4,570	56.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	0	59.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		6,405.00000	6,570	59.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		8,405.00000	8,570	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Call		4,145.00000	3,980	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.90	Put		0.00000	0	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Call		2,145.00000	1,980	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	23.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Call		1,145.00000	980	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	0	30.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	0	55.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.90	Put			3,855.00000	4,020	55.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.90	Put			7,855.00000	8,020	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Call			4,095.00000	3,930	32.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	0	32.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Call			3,095.00000	2,930	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.95	Put			0.00000	0	23.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Call			1,095.00000	930	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.95	Put			0.00000	0	30.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Call			0.00000	0	59.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.95	Put			5,905.00000	6,070	59.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Call			0.00000	0	61.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.95	Put			7,905.00000	8,070	61.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.05660		11.22520		16.25	50,993,039.20	4,612	30,985.00
€ / R On 14/12/2009 Currency Future	11.25	Call			368.00000	293	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			393.00000	487	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			438.00000	347	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			313.00000	390	16.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			412.00000	328	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			337.00000	421	16.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			138.00000	107	20.22	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,112.00000	1,251	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			18.00000	14	26.99	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,392.00000	3,557	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			313.00000	248	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			488.00000	592	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			331.00000	262	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			455.00000	556	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			104.00000	81	21.25	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,378.00000	1,524	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			282.00000	222	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			556.00000	666	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			228.00000	179	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			703.00000	822	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			253.00000	199	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			628.00000	743	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			216.00000	170	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			741.00000	863	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			205.00000	161	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			780.00000	904	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			240.00000	189	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			665.00000	782	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			185.00000	145	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			860.00000	988	19.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.45	Call			297.00000	235	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			522.00000	628	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			388.00000	310	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			363.00000	454	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			195.00000	153	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			820.00000	946	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			349.00000	277	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			424.00000	521	17.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			267.00000	211	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			592.00000	704	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			168.00000	131	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			942.00000	1,074	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			159.00000	124	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			984.00000	1,118	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			152.00000	118	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,026.00000	1,162	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			176.00000	138	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			901.00000	1,031	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			144.00000	113	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,069.00000	1,206	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			131.00000	102	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,156.00000	1,295	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			99.00000	77	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,424.00000	1,570	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			109.00000	84	21.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,333.00000	1,478	21.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			114.00000	88	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,288.00000	1,432	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			91.00000	70	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,515.00000	1,664	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			87.00000	67	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,562.00000	1,711	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			83.00000	65	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,608.00000	1,758	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			80.00000	62	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,654.00000	1,805	22.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			67.00000	52	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,842.00000	1,996	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			58.00000	44	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,032.00000	2,187	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			48.00000	36	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,223.00000	2,380	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			52.00000	40	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,127.00000	2,283	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			50.00000	38	23.89	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 14/12/2009 Currency Future	13.35	Put		2,175.00000	2,331	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		50.00000	38	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,175.00000	2,331	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		38.00000	29	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,463.00000	2,622	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		37.00000	28	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,511.00000	2,671	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		40.00000	30	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,415.00000	2,574	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		42.00000	32	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,367.00000	2,525	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		44.00000	33	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,318.00000	2,477	24.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		42.00000	32	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,367.00000	2,525	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		46.00000	35	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,271.00000	2,428	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		32.00000	24	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,657.00000	2,818	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		55.00000	42	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,080.00000	2,235	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		15.00000	11	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,639.00000	3,805	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		35.00000	27	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,560.00000	2,720	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		29.00000	23	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,754.00000	2,916	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		27.00000	21	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,852.00000	3,014	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		25.00000	19	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,950.00000	3,113	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		23.00000	18	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,048.00000	3,211	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		52.00000	40	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,127.00000	2,283	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		48.00000	36	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,223.00000	2,380	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		34.00000	26	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,608.00000	2,769	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		31.00000	23	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,706.00000	2,867	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		28.00000	22	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,803.00000	2,965	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		65.00000	50	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,890.00000	2,044	23.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call		60.00000	46	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,985.00000	2,139	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		38.00000	29	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,463.00000	2,622	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		60.00000	46	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,985.00000	2,139	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		32.00000	24	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,657.00000	2,818	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		62.00000	48	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,937.00000	2,091	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		34.00000	26	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,608.00000	2,769	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		31.00000	23	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,706.00000	2,867	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		26.00000	20	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,901.00000	3,063	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		27.00000	21	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,852.00000	3,014	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		70.00000	55	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,795.00000	1,948	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		73.00000	57	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,748.00000	1,900	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		62.00000	48	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,937.00000	2,091	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		40.00000	30	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,415.00000	2,574	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		73.00000	57	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,748.00000	1,900	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		76.00000	59	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,701.00000	1,853	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		65.00000	50	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,890.00000	2,044	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		95.00000	74	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,470.00000	1,617	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		119.00000	93	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,244.00000	1,386	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		91.00000	70	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,515.00000	1,664	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		125.00000	97	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,200.00000	1,341	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		114.00000	88	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,288.00000	1,432	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		95.00000	74	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,470.00000	1,617	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		715.00000	592	16.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Put			140.00000	185	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			17.00000	13	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,442.00000	3,607	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			865.00000	731	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			90.00000	124	15.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			520.00000	416	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			245.00000	310	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			16.00000	12	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,541.00000	3,706	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,700.00000	1,535	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			25.00000	28	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			464.00000	367	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			289.00000	360	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	7	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,334.00000	4,501	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	3	32.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,829.00000	5,997	32.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	1	35.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,327.00000	7,495	35.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,995.00000	1,828	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			19.00000	21	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			646.00000	529	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			170.00000	222	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			11.00000	9	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,036.00000	4,202	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			5.00000	4	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,529.00000	5,697	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,027.00000	7,195	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			138.00000	107	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,112.00000	1,251	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,142.00000	1,975	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			16.00000	19	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			751.00000	625	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			126.00000	168	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			12.00000	10	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,887.00000	4,053	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	4	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,380.00000	5,547	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,877.00000	7,045	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,428.00000	3,260	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			3.00000	3	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,436.00000	2,269	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			11.00000	13	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.80	Call			1,457.00000	1,292	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			32.00000	36	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			613.00000	499	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			187.00000	242	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			15.00000	12	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,590.00000	3,755	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			8.00000	6	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,583.00000	4,750	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,528.00000	3,360	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	3	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,535.00000	2,368	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			10.00000	11	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,554.00000	1,389	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			29.00000	32	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			680.00000	560	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			154.00000	203	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			16.00000	13	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,491.00000	3,656	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			8.00000	7	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,483.00000	4,650	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,578.00000	3,409	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	3	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,584.00000	2,417	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			9.00000	10	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,603.00000	1,437	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			27.00000	31	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			9.00000	7	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,433.00000	4,600	29.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,329.00000	3,160	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			3.00000	4	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,338.00000	2,171	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			13.00000	15	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,360.00000	1,196	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			35.00000	40	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			550.00000	443	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			225.00000	286	16.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			14.00000	11	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,689.00000	3,854	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			7.00000	6	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,682.00000	4,849	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,229.00000	3,061	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,239.00000	2,073	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			14.00000	17	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,264.00000	1,101	16.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.00	Put		38.00000	44	16.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		492.00000	391	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		266.00000	334	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		13.00000	10	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,788.00000	3,954	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		7.00000	5	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,782.00000	4,949	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,130.00000	2,961	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		4.00000	5	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,168.00000	1,010	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		42.00000	54	15.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		7.00000	5	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,881.00000	5,049	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,179.00000	3,011	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		4.00000	4	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,190.00000	2,025	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		15.00000	18	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,216.00000	1,053	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		40.00000	47	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		13.00000	10	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,838.00000	4,003	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		7.00000	5	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,832.00000	4,999	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,378.00000	3,210	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		3.00000	4	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,387.00000	2,220	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		12.00000	14	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,408.00000	1,244	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		33.00000	38	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		581.00000	470	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		206.00000	264	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		8.00000	6	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,632.00000	4,799	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,478.00000	3,310	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	3	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,485.00000	2,318	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		10.00000	12	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,505.00000	1,341	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		30.00000	34	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		8.00000	6	29.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,533.00000	4,700	29.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,628.00000	3,459	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	3	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,634.00000	2,466	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		8.00000	10	24.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.60	Call			1,651.00000	1,486	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			26.00000	29	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			9.00000	7	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,384.00000	4,550	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,628.00000	3,459	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	3	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,727.00000	3,559	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	2	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,733.00000	2,565	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			7.00000	8	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,749.00000	1,583	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			24.00000	27	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			826.00000	694	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			101.00000	138	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			19.00000	15	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,294.00000	3,458	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			9.00000	7	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,284.00000	4,451	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,927.00000	3,758	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,931.00000	2,763	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,945.00000	1,779	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			20.00000	22	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			987.00000	845	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			62.00000	89	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			22.00000	17	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,097.00000	3,260	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			11.00000	8	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,086.00000	4,252	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,027.00000	3,858	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	2	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,030.00000	2,862	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	5	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,044.00000	1,877	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			19.00000	20	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,072.00000	926	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			47.00000	70	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			24.00000	18	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,999.00000	3,162	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			12.00000	9	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,986.00000	4,152	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			4.00000	3	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,979.00000	6,146	32.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	36.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.20	Put			7,976.00000	8,144	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			4.00000	3	33.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,078.00000	6,246	33.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,076.00000	8,244	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,827.00000	3,659	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,832.00000	2,664	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			6.00000	7	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,847.00000	1,681	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			22.00000	24	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			905.00000	768	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			80.00000	111	15.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			10.00000	8	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,185.00000	4,351	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	3	33.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,178.00000	6,346	33.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,176.00000	8,344	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	2	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,278.00000	6,446	33.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,276.00000	8,444	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	2	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,428.00000	6,596	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,426.00000	8,594	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	2	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,528.00000	6,696	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,526.00000	8,694	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	2	34.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,677.00000	6,845	34.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,676.00000	8,844	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	2	34.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,627.00000	6,795	34.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,626.00000	8,794	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	2	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,378.00000	6,546	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,376.00000	8,544	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,977.00000	3,808	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			2.00000	2	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.25	Call			2,980.00000	2,812	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			5.00000	6	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,029.00000	885	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			54.00000	79	15.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			4.00000	3	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,029.00000	6,196	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,026.00000	8,194	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,877.00000	3,709	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	2	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,881.00000	2,713	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			6.00000	7	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,896.00000	1,730	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			21.00000	23	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			946.00000	806	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			70.00000	99	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			10.00000	8	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,135.00000	4,302	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			4.00000	3	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,128.00000	6,296	33.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,126.00000	8,294	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,777.00000	3,609	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			2.00000	2	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,782.00000	2,614	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			7.00000	8	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,798.00000	1,632	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			23.00000	26	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			10.00000	8	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,235.00000	4,401	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	3	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,228.00000	6,396	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,226.00000	8,394	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	2	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,578.00000	6,745	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,576.00000	8,744	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	2	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,478.00000	6,646	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,476.00000	8,644	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,126.00000	3,958	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			1.00000	1	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			4.00000	3	32.74	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	17.10	Put			5,879.00000	6,046	32.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,876.00000	8,045	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,077.00000	3,908	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			1.00000	2	31.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,080.00000	2,912	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			5.00000	5	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,093.00000	1,926	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			17.00000	20	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,120.00000	968	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			45.00000	61	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			12.00000	9	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,937.00000	4,103	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	3	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,929.00000	6,096	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	36.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,926.00000	8,094	36.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.23830		11.40950		17.15	730,489.50	65	2,158.00
€ / R On 15/03/2010 Currency Future	11.40	Call			566.00000	488	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			557.00000	649	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			635.00000	542	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			475.00000	553	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			611.00000	523	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			502.00000	585	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			547.00000	471	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			588.00000	683	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			511.00000	440	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			652.00000	751	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			494.00000	425	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			685.00000	786	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			529.00000	455	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			619.00000	717	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			462.00000	397	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			753.00000	859	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			418.00000	359	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			859.00000	971	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			432.00000	371	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			823.00000	933	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			405.00000	348	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			896.00000	1,009	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			392.00000	337	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			933.00000	1,048	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			380.00000	326	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			970.00000	1,088	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			356.00000	306	19.56	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 15/03/2010 Currency Future	12.10	Put		1,047.00000	1,167	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		263.00000	226	20.97	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,454.00000	1,588	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		765.00000	659	16.83	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		355.00000	421	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		368.00000	316	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,008.00000	1,127	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		462.00000	397	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		753.00000	859	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		588.00000	505	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		529.00000	617	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		447.00000	384	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		788.00000	896	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		345.00000	296	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,086.00000	1,208	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		335.00000	287	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,125.00000	1,249	19.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		324.00000	278	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,165.00000	1,290	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,177.00000	3,007	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		17.00000	19	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,195.00000	2,028	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	39	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,282.00000	1,130	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		122.00000	142	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		185.00000	160	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,026.00000	2,172	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		108.00000	92	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,949.00000	3,104	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		68.00000	58	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,908.00000	4,070	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		34.00000	28	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,875.00000	5,039	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,226.00000	3,056	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	18	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,244.00000	2,076	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		35.00000	38	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,324.00000	1,172	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		115.00000	133	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		659.00000	564	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		450.00000	525	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		190.00000	164	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,980.00000	2,126	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		111.00000	95	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,902.00000	3,056	24.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.20	Call			69.00000	59	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,860.00000	4,021	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			35.00000	29	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,826.00000	4,990	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,324.00000	3,155	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			15.00000	16	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,342.00000	2,173	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			32.00000	35	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,411.00000	1,256	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			101.00000	118	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			710.00000	610	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			401.00000	471	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			200.00000	173	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,890.00000	2,035	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			117.00000	100	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,807.00000	2,961	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			72.00000	62	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,763.00000	3,923	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			38.00000	31	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,729.00000	4,893	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,373.00000	3,204	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			14.00000	15	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,391.00000	2,222	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			31.00000	34	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,455.00000	1,299	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			95.00000	111	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			737.00000	634	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			378.00000	446	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			205.00000	177	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,846.00000	1,989	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			120.00000	102	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,761.00000	2,914	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			74.00000	63	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,715.00000	3,875	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			40.00000	32	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,680.00000	4,844	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,275.00000	3,106	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			15.00000	17	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,293.00000	2,125	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			33.00000	36	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,367.00000	1,214	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			108.00000	126	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			685.00000	586	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			425.00000	498	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			195.00000	169	22.53	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	13.15	Put			1,935.00000	2,080	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			114.00000	97	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,854.00000	3,009	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			71.00000	60	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,811.00000	3,972	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			37.00000	30	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,777.00000	4,942	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,521.00000	3,351	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			12.00000	13	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,538.00000	2,369	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			28.00000	30	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,588.00000	1,430	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			78.00000	92	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			822.00000	711	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			312.00000	373	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			222.00000	192	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,713.00000	1,854	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			130.00000	111	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,621.00000	2,773	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			79.00000	67	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,570.00000	3,729	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			44.00000	36	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,535.00000	4,698	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,620.00000	3,450	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			11.00000	12	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,636.00000	2,467	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			26.00000	28	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,678.00000	1,519	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			69.00000	81	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			882.00000	767	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			273.00000	328	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			235.00000	202	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,625.00000	1,764	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			137.00000	117	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,528.00000	2,679	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			83.00000	71	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,473.00000	3,632	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			48.00000	39	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,438.00000	4,600	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,571.00000	3,401	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	12	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,587.00000	2,418	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			27.00000	29	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,633.00000	1,475	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			73.00000	86	16.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.85	Call			852.00000	739	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			292.00000	350	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			229.00000	197	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,669.00000	1,809	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			134.00000	114	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,574.00000	2,726	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			81.00000	69	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,521.00000	3,681	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			46.00000	37	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,486.00000	4,649	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,423.00000	3,253	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			13.00000	15	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,440.00000	2,271	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			30.00000	33	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,499.00000	1,343	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			89.00000	104	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			211.00000	182	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,801.00000	1,944	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			123.00000	105	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,714.00000	2,867	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			76.00000	65	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,666.00000	3,826	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			41.00000	33	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,632.00000	4,795	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,472.00000	3,302	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			13.00000	14	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,489.00000	2,320	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			29.00000	31	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,543.00000	1,386	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			84.00000	98	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			793.00000	685	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			333.00000	396	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			216.00000	187	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,757.00000	1,899	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			127.00000	108	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,667.00000	2,820	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			77.00000	66	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,618.00000	3,778	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			43.00000	35	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,583.00000	4,746	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,670.00000	3,499	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			10.00000	11	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,685.00000	2,516	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			25.00000	27	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,724.00000	1,564	17.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.75	Put			64.00000	76	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			914.00000	796	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			254.00000	307	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			242.00000	208	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,582.00000	1,720	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			141.00000	120	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,482.00000	2,632	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			85.00000	72	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,425.00000	3,584	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			49.00000	40	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,390.00000	4,552	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,719.00000	3,549	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			10.00000	11	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,734.00000	2,565	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			24.00000	26	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,770.00000	1,610	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			60.00000	71	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			946.00000	826	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			237.00000	287	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			248.00000	214	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,539.00000	1,676	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			145.00000	124	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,436.00000	2,585	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			87.00000	74	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,377.00000	3,536	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			51.00000	42	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,342.00000	4,503	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,917.00000	3,747	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	8	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,931.00000	2,761	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			21.00000	23	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,955.00000	1,793	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			46.00000	55	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,083.00000	953	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			174.00000	215	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			279.00000	240	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,369.00000	1,501	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			162.00000	139	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,253.00000	2,400	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			96.00000	81	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,186.00000	3,343	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			59.00000	48	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,150.00000	4,310	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,066.00000	3,895	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			6.00000	7	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.35	Call		3,078.00000	2,909	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	21	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,098.00000	1,933	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		39.00000	45	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,198.00000	1,057	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		138.00000	169	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		305.00000	262	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,246.00000	1,374	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		176.00000	151	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,117.00000	2,263	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		103.00000	88	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,043.00000	3,199	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		65.00000	54	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,006.00000	4,166	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		15.00000	13	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,955.00000	6,124	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		8.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,948.00000	8,118	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		14.00000	12	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,104.00000	6,274	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		7.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,098.00000	8,268	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,818.00000	3,648	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	9	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,832.00000	2,663	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		23.00000	25	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,862.00000	1,701	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		53.00000	63	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,013.00000	888	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		204.00000	249	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		153.00000	131	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,344.00000	2,493	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		55.00000	45	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,246.00000	4,406	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		13.00000	12	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,204.00000	6,373	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		7.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,197.00000	8,367	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		13.00000	11	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,303.00000	6,473	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		6.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,297.00000	8,467	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,571.00000	3,401	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	12	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		12.00000	11	28.32	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	17.85	Put			6,453.00000	6,622	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			6.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,446.00000	8,616	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			12.00000	10	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,552.00000	6,722	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			5.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,546.00000	8,716	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			11.00000	10	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,702.00000	6,871	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			5.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,695.00000	8,866	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			11.00000	10	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,652.00000	6,822	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			5.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,645.00000	8,816	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			12.00000	11	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,403.00000	6,572	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			6.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,396.00000	8,566	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,967.00000	3,796	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	8	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,980.00000	2,810	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			21.00000	22	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,002.00000	1,840	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			43.00000	51	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,119.00000	987	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			160.00000	198	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			167.00000	143	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,208.00000	2,354	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			61.00000	50	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,102.00000	4,262	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			14.00000	12	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,055.00000	6,224	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			8.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,048.00000	8,218	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,016.00000	3,846	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	8	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,029.00000	2,860	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			20.00000	21	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,050.00000	1,886	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			40.00000	48	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,156.00000	1,021	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			147.00000	183	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			172.00000	147	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,163.00000	2,309	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.40	Call			64.00000	52	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,054.00000	4,214	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			14.00000	12	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,005.00000	6,174	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			8.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,998.00000	8,168	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,868.00000	3,697	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	9	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,882.00000	2,712	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			22.00000	24	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,909.00000	1,747	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			49.00000	59	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,048.00000	920	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			188.00000	232	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			158.00000	135	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,298.00000	2,446	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			57.00000	46	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,198.00000	4,358	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			14.00000	12	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,154.00000	6,323	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			7.00000	6	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,148.00000	8,317	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			13.00000	11	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,353.00000	6,523	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			6.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,347.00000	8,517	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			12.00000	10	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,602.00000	6,772	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			5.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,596.00000	8,766	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			12.00000	10	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,503.00000	6,672	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			6.00000	4	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,496.00000	8,666	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,769.00000	3,598	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			9.00000	10	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,783.00000	2,614	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			24.00000	25	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,816.00000	1,655	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			56.00000	67	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			979.00000	856	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			220.00000	268	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			478.00000	411	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			718.00000	822	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			149.00000	127	23.61	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	13.65	Put			2,390.00000	2,539	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			53.00000	43	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,294.00000	4,455	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			13.00000	11	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,254.00000	6,423	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			7.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,247.00000	8,417	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,165.00000	3,995	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			5.00000	6	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			16.00000	13	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,857.00000	6,025	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			8.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,849.00000	8,019	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			4,115.00000	3,945	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			6.00000	7	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			3,127.00000	2,958	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			18.00000	20	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,147.00000	1,980	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			37.00000	42	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,239.00000	1,093	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			130.00000	155	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			181.00000	156	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,071.00000	2,217	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			66.00000	56	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			3,957.00000	4,118	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			16.00000	13	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			5,906.00000	6,075	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			8.00000	7	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			7,899.00000	8,069	30.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.42090		11.59660		0.00	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			87.00000	47	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			391.00000	526	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			63.00000	32	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			467.00000	612	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			45.00000	22	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			548.00000	701	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future				249.77600	249.55900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future				302.23200	301.35900		0.00	0.00	0	774.00
ALBI On 04/02/2010 Index Future				307.76000	306.87300		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future				128.67000	128.43900		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future				131.02300	130.78900		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
GOVI On 05/11/2009 jGovi			303.92000		303.05750		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			309.47900		308.60200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			355.95300		362.40500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.29400		7.31540		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.36500		8.39800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.93200		7.95500		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.21900		8.25200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.43700		8.46500		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.38100		8.41000		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.36900		8.40200		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			6.83100		6.83500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.82500		6.83100		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.91300		6.92800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.22000		7.24400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.45000		7.46300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.39500		7.41200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.60200		7.62600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.19700		8.23100		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.31300		8.35100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.32500		8.35800		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.37000		8.40400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.98800		6.99100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.94300		6.94400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.01900		7.02100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.10400		7.10900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 05/11/2009 Index Future				292.91700	291.89700		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				298.27400	297.23700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.33600	7.36300		0.90	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			5.00000	4	0.86	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			697.00000	675	0.86	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.33000	7.38000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			835.00000	897	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			184.00000	158	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.07800	8.13000		7.00	0.00	0	8,560.00
R157 On 05/11/2009 Bond Future	7.50	Call			304.00000	345	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,689.00000	3,454	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.14500	8.20100		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,233.00000	1,327	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,541.00000	3,351	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.19000	8.24900		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,240.00000	3,405	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,033.00000	1,911	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.20100	8.26400		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,250.00000	4,431	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,025.00000	1,914	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.63900	8.69100		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,906.00000	3,172	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,326.00000	2,077	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,357.00000	4,697	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,367.00000	1,193	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			83.00000	97	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,778.00000	12,277	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			215.00000	248	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,081.00000	9,599	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.68000	8.73300		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,318.00000	2,487	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,169.00000	6,820	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.71200	8.76700		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,401.00000	6,707	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,191.00000	3,966	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.72900	8.78600		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,284.00000	8,627	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,988.00000	3,786	13.65	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 05/11/2009 Bond Future			8.14200	8.19500		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call		184.00000	211	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,133.00000	2,938	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.19900	8.25500		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		581.00000	632	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		3,649.00000	3,476	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.23900	8.29900		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,427.00000	2,555	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,665.00000	1,564	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.24600	8.31000		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,683.00000	3,840	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,213.00000	1,138	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.55300	8.60500		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		137.00000	154	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,522.00000	6,250	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.61500	8.66900		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,587.00000	1,687	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,162.00000	3,970	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.66000	8.71700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		4,082.00000	4,254	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,608.00000	2,479	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.68100	8.74100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,310.00000	5,498	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,746.00000	2,626	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.56700	8.62900		12.28	0.00	0	2,566.00
R204 On 05/11/2009 Bond Future	7.50	Call		138.00000	160	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,312.00000	6,957	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.62000	8.68500		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,709.00000	1,843	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		4,642.00000	4,389	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.66200	8.72900		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,452.00000	4,676	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,896.00000	2,731	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.68400	8.75400		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,479.00000	5,727	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,715.00000	2,564	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.17800	8.23100		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		143.00000	164	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		2,686.00000	2,525	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.24500	8.30200		5.75	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 04/02/2010 Bond Future	7.50	Call			470.00000	511	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,114.00000	2,970	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.30000		8.36100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,341.00000	2,455	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,158.00000	1,085	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.31700		8.38300		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,781.00000	2,906	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,024.00000	958	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.71600		8.76800		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			92.00000	104	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,422.00000	8,111	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.76900		8.82200		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,593.00000	1,694	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,161.00000	4,940	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.81400		8.87000		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,001.00000	5,201	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,769.00000	2,634	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.84100		8.89900		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,023.00000	6,242	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,587.00000	2,465	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.72500		8.77700		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			118.00000	136	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,056.00000	6,739	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.77500		8.82800		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,888.00000	2,016	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,992.00000	3,784	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.81500		8.87000		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,770.00000	4,979	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,451.00000	2,317	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.83700		8.89400		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,169.00000	6,396	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,560.00000	2,436	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.16600		8.21700		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			352.00000	403	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,153.00000	6,750	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,817.00000	7,214	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			334.00000	276	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			50.00000	58	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,160.00000	11,714	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			143.00000	166	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,536.00000	9,105	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.75	Call			11,940.00000	12,387	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			31.00000	23	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.18700		8.23900		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,272.00000	1,380	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,255.00000	7,902	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,637.00000	14,068	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			277.00000	246	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.20000		8.25300		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,680.00000	5,956	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,556.00000	3,364	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.20100		8.25500		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,691.00000	7,997	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,534.00000	3,364	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			300.08500		299.23000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			305.57300		304.70500		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.44630		6.51840		15.73	18,255,921.60	2,832	241,492.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			55.00000	18	16.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			36.00000	72	16.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			88.00000	35	15.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			20.00000	39	15.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			34.00000	9	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			65.00000	113	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			20.00000	4	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			102.00000	158	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			34.00000	9	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			65.00000	113	17.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			12.00000	2	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			143.00000	206	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			7.00000	1	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			188.00000	255	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			2.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			284.00000	354	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			4.00000	1	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			236.00000	304	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			2.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			284.00000	354	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			12.00000	2	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			143.00000	206	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			129.00000	66	16.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			10.00000	19	16.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			129.00000	66	16.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			10.00000	19	16.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Call			221.00000	150	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			2.00000	4	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			174.00000	105	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			5.00000	9	17.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			88.00000	35	15.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			20.00000	39	15.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			221.00000	150	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			2.00000	4	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			20.00000	4	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			102.00000	158	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			269.00000	198	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			1.00000	1	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			319.00000	247	19.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			0.00000	0	19.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			7.00000	1	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			188.00000	255	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			1.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			382.00000	454	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			0.00000	0	27.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			482.00000	554	27.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			1.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			382.00000	454	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			1.00000	0	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			333.00000	404	24.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			1.00000	0	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			432.00000	504	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			0.00000	0	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			532.00000	604	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			1.00000	0	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			432.00000	504	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			0.00000	0	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			532.00000	604	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			0.00000	0	30.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			632.00000	704	30.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			0.00000	0	29.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			582.00000	654	29.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			0.00000	0	29.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			582.00000	654	29.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			0.00000	0	32.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			682.00000	754	32.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			0.00000	0	34.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			782.00000	854	34.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			0.00000	0	30.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			632.00000	704	30.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			0.00000	0	33.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.25	Put		732.00000	804	33.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	0	34.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		782.00000	854	34.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	36.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		882.00000	954	36.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		0.00000	0	32.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		682.00000	754	32.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		0.00000	0	36.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		882.00000	954	36.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		0.00000	0	38.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		982.00000	1,054	38.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		0.00000	0	35.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		832.00000	904	35.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		0.00000	0	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		932.00000	1,004	37.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		0.00000	0	39.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,032.00000	1,104	39.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		319.00000	247	19.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		0.00000	0	19.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,768.00000	5,696	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,268.00000	4,196	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,768.00000	2,696	41.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	41.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,268.00000	1,196	34.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	34.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		0.00000	0	54.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,732.00000	1,804	54.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	67.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,232.00000	3,304	67.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	76.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,732.00000	4,804	76.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	82.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,232.00000	6,304	82.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,968.00000	5,896	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,468.00000	4,396	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,968.00000	2,896	37.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	37.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,468.00000	1,396	40.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	40.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		0.00000	0	50.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,532.00000	1,604	50.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	66.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,032.00000	3,104	66.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	75.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,532.00000	4,604	75.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	82.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,032.00000	6,104	82.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,018.00000	5,946	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,518.00000	4,446	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,018.00000	2,946	36.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	36.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,518.00000	1,446	41.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	41.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		0.00000	0	49.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,482.00000	1,554	49.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	66.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,982.00000	3,054	66.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	75.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,482.00000	4,554	75.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	82.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,982.00000	6,054	82.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		468.00000	396	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		369.00000	296	19.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		0.00000	0	19.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		718.00000	646	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		0.00000	0	24.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		618.00000	546	23.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		0.00000	0	23.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		518.00000	446	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		0.00000	0	21.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		418.00000	346	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		0.00000	0	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		668.00000	596	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		0.00000	0	23.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		568.00000	496	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		418.00000	346	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		0.00000	0	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		568.00000	496	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		0.00000	0	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,218.00000	4,146	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,218.00000	3,146	35.48	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	3.30	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,218.00000	2,146	53.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	53.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,218.00000	1,146	33.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			0.00000	0	33.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			0.00000	0	55.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,782.00000	1,854	55.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	71.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,782.00000	3,854	71.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	81.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,782.00000	5,854	81.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	82.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,782.00000	7,854	82.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,168.00000	4,096	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,168.00000	3,096	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,168.00000	2,096	54.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	54.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,168.00000	1,096	31.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			0.00000	0	31.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			0.00000	0	57.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,832.00000	1,904	57.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	71.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,832.00000	3,904	71.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	82.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,832.00000	5,904	82.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	82.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,832.00000	7,904	82.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,118.00000	4,046	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,118.00000	3,046	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,118.00000	2,046	55.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	55.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,118.00000	1,046	30.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			0.00000	0	30.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			0.00000	0	58.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,882.00000	1,954	58.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	72.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,882.00000	3,954	72.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	82.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,882.00000	5,954	82.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,882.00000	7,954	82.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,068.00000	3,996	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,068.00000	2,996	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,068.00000	1,996	57.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	57.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,068.00000	996	29.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		0.00000	0	29.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		0.00000	0	59.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,932.00000	2,004	59.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	72.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,932.00000	4,004	72.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	82.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,932.00000	6,004	82.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,932.00000	8,004	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	72.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,932.00000	4,004	72.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	82.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,932.00000	6,004	82.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,932.00000	8,004	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,018.00000	3,946	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,018.00000	1,946	55.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	55.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,018.00000	946	28.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		0.00000	0	28.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		0.00000	0	59.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,982.00000	2,054	59.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	72.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,982.00000	4,054	72.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,982.00000	8,054	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,968.00000	3,896	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,968.00000	1,896	54.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	54.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		968.00000	896	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		0.00000	0	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		0.00000	0	59.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,032.00000	2,104	59.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	73.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,032.00000	4,104	73.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	82.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.55	Put			8,032.00000	8,104	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			3,918.00000	3,846	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			2,918.00000	2,846	38.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	38.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			1,918.00000	1,846	52.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	52.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			918.00000	846	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			0.00000	0	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			0.00000	0	60.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,082.00000	2,154	60.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	73.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,082.00000	4,154	73.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	82.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,082.00000	6,154	82.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,082.00000	8,154	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,818.00000	3,746	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,818.00000	2,746	40.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	40.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,818.00000	1,746	50.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	50.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			818.00000	746	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			0.00000	0	60.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,182.00000	2,254	60.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	73.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,182.00000	4,254	73.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	82.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,182.00000	6,254	82.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,182.00000	8,254	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,718.00000	3,646	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,718.00000	2,646	43.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	43.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,718.00000	1,646	47.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			0.00000	0	61.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,282.00000	2,354	61.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	74.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,282.00000	4,354	74.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	82.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,282.00000	6,354	82.57	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	14.80	Call		0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,282.00000	8,354	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,768.00000	3,696	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,768.00000	1,696	48.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	48.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		768.00000	696	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	0	61.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,232.00000	2,304	61.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	74.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,232.00000	4,304	74.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,232.00000	8,304	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,868.00000	3,796	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	35.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,868.00000	2,796	39.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	39.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,868.00000	1,796	51.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	51.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		868.00000	796	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		0.00000	0	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		0.00000	0	60.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,132.00000	2,204	60.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	73.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,132.00000	4,204	73.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	82.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,132.00000	6,204	82.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	82.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,132.00000	8,204	82.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.50530	6.57860		17.33	23,952,514.60	3,682	4,115.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		224.00000	191	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		246.00000	286	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		246.00000	210	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		217.00000	255	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		246.00000	210	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		217.00000	255	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		205.00000	174	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		276.00000	319	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		205.00000	174	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		276.00000	319	17.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		170.00000	144	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		341.00000	389	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		187.00000	158	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		308.00000	353	18.21	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	6.85	Call		141.00000	119	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		412.00000	463	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		141.00000	119	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		412.00000	463	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		155.00000	131	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		376.00000	425	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		155.00000	131	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		376.00000	425	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		128.00000	108	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		450.00000	503	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		303.00000	258	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		174.00000	202	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		303.00000	258	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		174.00000	202	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		334.00000	286	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		155.00000	181	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		334.00000	286	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		155.00000	181	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		274.00000	231	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		195.00000	225	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		367.00000	317	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		138.00000	161	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		187.00000	158	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		308.00000	353	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		401.00000	349	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		122.00000	143	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		401.00000	349	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		122.00000	143	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		436.00000	382	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		108.00000	127	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		128.00000	108	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		450.00000	503	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		106.00000	89	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		528.00000	584	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		88.00000	74	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		610.00000	669	19.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		73.00000	61	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		695.00000	756	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		61.00000	51	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		783.00000	846	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		117.00000	98	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		488.00000	543	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		97.00000	81	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		568.00000	626	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		81.00000	67	20.19	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	7.15	Put		652.00000	712	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		117.00000	98	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		488.00000	543	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		81.00000	67	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		652.00000	712	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		67.00000	56	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		738.00000	801	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		97.00000	81	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		568.00000	626	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,729.00000	5,655	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,229.00000	4,155	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,729.00000	2,655	31.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,237.00000	1,164	21.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	9	21.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		11.00000	10	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,783.00000	1,854	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,274.00000	3,347	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,772.00000	4,845	36.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	41.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,272.00000	6,345	41.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,979.00000	5,905	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,479.00000	4,405	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,979.00000	2,905	32.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,483.00000	1,411	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	23.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		16.00000	14	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,538.00000	1,608	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	2	30.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,024.00000	3,097	30.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,522.00000	4,595	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	40.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,022.00000	6,095	40.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,029.00000	5,955	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,529.00000	4,455	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	38.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,029.00000	2,955	32.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,533.00000	1,460	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			4.00000	5	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			18.00000	15	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,489.00000	1,559	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			3.00000	2	30.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,974.00000	3,047	30.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			1.00000	1	35.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,472.00000	4,545	35.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	40.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,972.00000	6,045	40.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			551.00000	491	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			72.00000	86	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			473.00000	417	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			95.00000	112	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			719.00000	654	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			40.00000	49	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			633.00000	571	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			54.00000	65	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			512.00000	454	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			83.00000	98	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			473.00000	417	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			95.00000	112	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			592.00000	530	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			63.00000	75	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			367.00000	317	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			138.00000	161	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			676.00000	612	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			47.00000	56	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,229.00000	3,155	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	33.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,229.00000	2,156	29.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			1.00000	1	29.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			2.00000	1	33.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,773.00000	3,846	33.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	40.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,772.00000	5,845	40.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	46.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,772.00000	7,845	46.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,129.00000	4,055	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,129.00000	3,055	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	33.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,130.00000	2,057	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	1	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,139.00000	1,067	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		10.00000	11	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		10.00000	9	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,881.00000	1,953	25.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	1	33.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,873.00000	3,946	33.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	40.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,872.00000	5,945	40.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,872.00000	7,945	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,079.00000	4,005	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,079.00000	3,005	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	33.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,080.00000	2,007	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	1	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,090.00000	1,018	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		11.00000	13	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		9.00000	8	26.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,931.00000	2,003	26.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	1	33.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,923.00000	3,996	33.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	40.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,922.00000	5,995	40.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,922.00000	7,995	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,029.00000	3,955	38.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	38.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,030.00000	1,957	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		1.00000	2	28.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,041.00000	971	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		13.00000	15	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		9.00000	7	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,980.00000	2,052	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	34.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,973.00000	4,046	34.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,972.00000	8,045	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,979.00000	3,905	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	38.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,980.00000	1,907	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		994.00000	924	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		15.00000	18	19.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.60	Call			8.00000	7	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,030.00000	2,102	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			1.00000	1	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,023.00000	4,096	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,022.00000	8,095	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,929.00000	3,855	37.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	37.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,929.00000	2,855	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,930.00000	1,857	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			2.00000	2	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			946.00000	877	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			18.00000	22	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			8.00000	7	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,079.00000	2,151	26.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			1.00000	1	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,073.00000	4,146	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	41.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,072.00000	6,145	41.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,072.00000	8,145	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,179.00000	4,105	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	38.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,179.00000	3,105	33.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	33.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,179.00000	2,106	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,188.00000	1,116	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			9.00000	10	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			11.00000	9	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,832.00000	1,904	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			1.00000	1	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,823.00000	3,896	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	40.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,822.00000	5,895	40.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	46.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,822.00000	7,895	46.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,879.00000	3,805	37.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	37.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,879.00000	2,805	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,881.00000	1,808	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	2	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			900.00000	831	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.70	Put		21.00000	26	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		7.00000	6	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,129.00000	2,201	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		1.00000	1	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,123.00000	4,196	34.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	41.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,122.00000	6,195	41.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,122.00000	8,195	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,829.00000	3,755	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,829.00000	2,755	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,831.00000	1,758	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	2	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		854.00000	786	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		25.00000	30	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		7.00000	6	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,178.00000	2,250	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	34.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,173.00000	4,246	34.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	41.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,172.00000	6,245	41.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,172.00000	8,245	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,679.00000	3,605	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,679.00000	2,605	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,682.00000	1,609	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		3.00000	3	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		6.00000	5	27.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,327.00000	2,399	27.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	35.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,322.00000	4,396	35.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,322.00000	6,395	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,322.00000	8,395	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,779.00000	3,705	37.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	37.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,779.00000	2,705	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,781.00000	1,708	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		2.00000	3	26.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.80	Call		808.00000	741	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		29.00000	36	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		6.00000	5	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,228.00000	2,300	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	34.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,222.00000	4,296	34.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,222.00000	6,295	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,222.00000	8,295	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,729.00000	3,655	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,731.00000	1,658	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		763.00000	697	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		35.00000	42	19.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		6.00000	5	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,277.00000	2,350	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,272.00000	4,346	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,272.00000	8,345	47.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.55800	6.63180		17.96	0.00	0	8.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		334.00000	301	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		352.00000	393	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		356.00000	319	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		324.00000	361	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		356.00000	319	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		324.00000	361	18.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		315.00000	283	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		383.00000	425	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		315.00000	283	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		383.00000	425	18.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		281.00000	252	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		449.00000	494	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		298.00000	267	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		416.00000	459	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		281.00000	252	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		449.00000	494	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		251.00000	225	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		519.00000	567	19.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		265.00000	238	19.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		484.00000	530	19.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		237.00000	213	19.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		555.00000	605	19.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.55	Call		379.00000	338	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		297.00000	330	17.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		404.00000	361	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		272.00000	303	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		429.00000	386	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		247.00000	278	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		456.00000	411	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		224.00000	253	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		514.00000	466	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		182.00000	208	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		224.00000	201	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		592.00000	643	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		201.00000	180	20.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		669.00000	722	20.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		577.00000	526	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		145.00000	168	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		610.00000	558	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		128.00000	150	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		544.00000	496	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		163.00000	188	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		484.00000	438	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		202.00000	230	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		680.00000	626	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		99.00000	118	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		718.00000	662	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		86.00000	104	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		645.00000	592	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		113.00000	134	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		577.00000	526	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		145.00000	168	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		514.00000	466	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		182.00000	208	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,232.00000	4,158	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,232.00000	3,158	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,236.00000	2,163	25.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		4.00000	5	25.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,250.00000	1,178	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		18.00000	20	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		61.00000	56	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,829.00000	1,898	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		7.00000	6	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,776.00000	3,848	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	32.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,770.00000	5,844	32.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	35.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,769.00000	7,843	35.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,132.00000	4,058	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,132.00000	3,059	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	31.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,137.00000	2,064	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	6	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,153.00000	1,081	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		21.00000	23	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		57.00000	52	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,925.00000	1,994	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		7.00000	6	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,875.00000	3,948	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,870.00000	5,944	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	36.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,869.00000	7,943	36.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,082.00000	4,008	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,083.00000	3,009	31.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	31.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,088.00000	2,014	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,104.00000	1,033	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		23.00000	25	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		55.00000	50	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,973.00000	2,042	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		6.00000	5	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,924.00000	3,997	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	32.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,920.00000	5,994	32.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,919.00000	7,993	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,032.00000	3,958	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	25.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,033.00000	2,959	31.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	31.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,038.00000	1,964	24.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	6	24.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,056.00000	988	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		24.00000	30	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		53.00000	48	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,022.00000	2,090	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.60	Call			6.00000	5	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,974.00000	4,047	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			2.00000	2	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,970.00000	6,044	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,969.00000	8,043	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,056.00000	988	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			24.00000	30	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			3,932.00000	3,858	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	25.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			2,933.00000	2,859	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			1,939.00000	1,865	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			7.00000	7	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			964.00000	900	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			32.00000	42	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			49.00000	42	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			2,117.00000	2,184	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			5.00000	5	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			4,074.00000	4,147	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			2.00000	2	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			6,070.00000	6,144	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,069.00000	8,143	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			3,982.00000	3,908	25.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	25.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			2,983.00000	2,909	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			1.00000	1	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			1,989.00000	1,915	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	7	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,008.00000	944	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			26.00000	36	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			52.00000	45	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			2,070.00000	2,137	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			6.00000	5	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			4,024.00000	4,097	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			2.00000	2	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			6,020.00000	6,094	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			8,019.00000	8,093	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,182.00000	4,108	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,182.00000	3,108	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			1.00000	0	30.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,187.00000	2,113	25.10	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	4.45	Put		5.00000	5	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,202.00000	1,129	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		20.00000	21	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		59.00000	54	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,877.00000	1,946	26.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		7.00000	6	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,825.00000	3,898	28.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	32.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,820.00000	5,894	32.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	36.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,819.00000	7,893	36.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,882.00000	3,808	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,883.00000	2,809	30.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	30.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,890.00000	1,816	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		920.00000	858	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		38.00000	50	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		46.00000	40	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,164.00000	2,232	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		5.00000	5	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,123.00000	4,197	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	33.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,120.00000	6,194	33.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,119.00000	8,193	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,782.00000	3,708	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,783.00000	2,710	29.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,791.00000	1,717	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		836.00000	776	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		54.00000	68	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		41.00000	36	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,259.00000	2,328	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		5.00000	4	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,223.00000	4,296	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,220.00000	6,294	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,219.00000	8,293	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,682.00000	3,608	27.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,684.00000	2,610	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,692.00000	1,618	21.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			10.00000	10	21.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			756.00000	699	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			74.00000	91	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			37.00000	32	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,355.00000	2,424	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			5.00000	4	29.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,323.00000	4,396	29.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			2.00000	1	33.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,320.00000	6,393	33.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	0	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,319.00000	8,392	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,732.00000	3,658	27.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	27.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,734.00000	2,660	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,741.00000	1,668	21.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			9.00000	10	21.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			795.00000	737	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			64.00000	79	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			39.00000	34	26.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,307.00000	2,376	26.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	4	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,273.00000	4,346	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			2.00000	1	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,270.00000	6,343	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	0	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,269.00000	8,342	36.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,832.00000	3,758	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	26.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,833.00000	2,760	29.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			1.00000	2	29.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,840.00000	1,767	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			8.00000	9	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			878.00000	817	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			46.00000	59	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			44.00000	38	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,212.00000	2,280	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			5.00000	5	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,173.00000	4,247	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			2.00000	2	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,170.00000	6,244	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			1.00000	1	36.20	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	14.80	Put		8,169.00000	8,243	36.20	0.00	0	0.00
<b>Total for Derivatives:</b>							<b>1,473,996,185.40</b>	<b>190,442</b>	<b>1,579,629.00</b>
<b>Grand Total:</b>							<b>1,473,996,185.40</b>	<b>190,442</b>	<b>1,579,629.00</b>