



# Daily MTM Report

Daily summary for 17/07/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.63800	14.63300			0.00	0	0.00
R153 On 31/08/2010 Bond			7.24500	7.24000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.57000	8.58000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.07000	9.07500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.63500	8.65000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.06500	9.07500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.09000	9.10000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.65500	8.66500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.19000	9.20000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.26400	9.27400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.65500	8.66500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			8.18260	8.18100		22.22	1,268,303.00	155	241,052.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		735.00000	735	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		54.00000	52	21.05	2,600,000.00	50	50.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		308.00000	306	22.14	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		277.00000	274	22.14	13,700,000.00	50	50.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		285.00000	283	22.22	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		304.00000	301	22.22	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		248.00000	246	22.76	0.00	0	2,027.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		266.00000	264	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		335.00000	331	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		231.00000	229	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		400.00000	396	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		215.00000	213	23.30	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		434.00000	430	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		333.00000	331	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		252.00000	248	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		367.00000	363	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		386.00000	385	21.89	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		205.00000	202	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		415.00000	413	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		184.00000	181	21.80	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		477.00000	475	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		146.00000	143	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		445.00000	444	21.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		164.00000	161	21.72	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		359.00000	357	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		228.00000	224	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		655.00000	654	21.22	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		74.00000	72	21.22	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		101.00000	99	26.26	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		870.00000	867	26.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		200.00000	198	23.57	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		469.00000	466	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		187.00000	185	23.84	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		506.00000	502	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		952.00000	953	20.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		21.00000	21	20.64	0.00	0	2,000.00

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	8.75	Call			132.00000	130	25.18	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			701.00000	698	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			200.00000	198	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			469.00000	466	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			163.00000	161	24.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			582.00000	578	24.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			152.00000	150	24.64	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			621.00000	617	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			123.00000	122	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			742.00000	739	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			142.00000	140	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			661.00000	657	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			174.00000	172	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			543.00000	540	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			108.00000	106	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			827.00000	824	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			89.00000	87	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			958.00000	955	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			73.00000	72	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,092.00000	1,089	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			65.00000	64	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,184.00000	1,181	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			58.00000	56	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,277.00000	1,274	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			61.00000	60	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,230.00000	1,227	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			43.00000	42	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,512.00000	1,510	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			16.00000	15	32.28	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,235.00000	2,233	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			36.00000	35	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,655.00000	1,652	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			25.00000	24	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,894.00000	1,892	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			33.00000	32	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,702.00000	1,700	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			41.00000	40	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,560.00000	1,557	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			38.00000	37	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,607.00000	1,605	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			31.00000	30	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,750.00000	1,748	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			31.00000	30	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,750.00000	1,748	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			19.00000	19	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,088.00000	2,086	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			18.00000	17	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,137.00000	2,135	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			17.00000	16	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,186.00000	2,184	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			17.00000	16	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,186.00000	2,184	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			14.00000	13	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,333.00000	2,331	32.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			11.00000	10	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,530.00000	2,528	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			8.00000	7	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,777.00000	2,775	33.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,819.00000	4,818	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			9.00000	8	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,678.00000	2,676	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			9.00000	9	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,628.00000	2,626	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			10.00000	10	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,579.00000	2,577	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			15.00000	14	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,284.00000	2,282	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			21.00000	20	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,040.00000	2,037	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			12.00000	12	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,431.00000	2,429	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			11.00000	11	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,480.00000	2,478	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			24.00000	23	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,943.00000	1,940	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			29.00000	28	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,798.00000	1,795	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			22.00000	21	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,991.00000	1,989	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			13.00000	12	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,382.00000	2,380	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			12.00000	12	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,431.00000	2,429	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			9.00000	8	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,678.00000	2,676	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			13.00000	12	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,382.00000	2,380	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			18.00000	17	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,137.00000	2,135	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.20	Call		21.00000	20	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,040.00000	2,037	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		27.00000	26	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,846.00000	1,844	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		5.00000	5	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,124.00000	3,122	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		46.00000	45	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,465.00000	1,462	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		41.00000	40	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,560.00000	1,557	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		36.00000	35	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,655.00000	1,652	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		16.00000	15	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,235.00000	2,233	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		48.00000	47	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,417.00000	1,415	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		43.00000	42	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,512.00000	1,510	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		51.00000	50	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,370.00000	1,367	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		24.00000	23	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,943.00000	1,940	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		8.00000	8	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,727.00000	2,725	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		7.00000	7	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,826.00000	2,824	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		22.00000	21	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,991.00000	1,989	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		7.00000	7	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,876.00000	2,874	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		6.00000	6	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,975.00000	2,973	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		9.00000	9	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,628.00000	2,626	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		7.00000	7	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,876.00000	2,874	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		5.00000	5	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,074.00000	3,072	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		8.00000	8	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,727.00000	2,725	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		7.00000	6	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,926.00000	2,924	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		25.00000	24	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,894.00000	1,892	31.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		7.00000	6	34.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,926.00000	2,924	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		6.00000	5	34.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,025.00000	3,023	34.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		11.00000	11	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,480.00000	2,478	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		6.00000	6	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,975.00000	2,973	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		5.00000	4	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,174.00000	3,172	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		78.00000	77	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,047.00000	1,044	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		54.00000	53	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,323.00000	1,320	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		48.00000	47	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,417.00000	1,415	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		83.00000	82	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,002.00000	999	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		58.00000	56	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,277.00000	1,274	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		69.00000	68	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,138.00000	1,135	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		54.00000	53	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,323.00000	1,320	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		33.00000	32	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,702.00000	1,700	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		29.00000	28	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,798.00000	1,795	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		73.00000	72	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,092.00000	1,089	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		46.00000	45	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,465.00000	1,462	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		89.00000	87	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		958.00000	955	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		95.00000	93	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		914.00000	910	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		83.00000	82	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,002.00000	999	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,781.00000	4,783	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,281.00000	3,283	34.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,784.00000	1,785	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		3.00000	3	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	35.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,220.00000	4,218	35.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,719.00000	5,718	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,219.00000	7,217	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,981.00000	4,983	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,481.00000	3,483	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	35.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,983.00000	1,984	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	2	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			580.00000	579	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			99.00000	96	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			1.00000	1	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,020.00000	4,018	35.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	38.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,519.00000	5,518	38.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,019.00000	7,017	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,031.00000	5,033	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,531.00000	3,533	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,033.00000	2,034	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			617.00000	616	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			86.00000	83	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			1.00000	1	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,970.00000	3,969	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	38.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,469.00000	5,468	38.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,969.00000	6,967	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			115.00000	114	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			784.00000	781	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			61.00000	60	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,230.00000	1,227	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,290.00000	1,291	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			9.00000	8	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			819.00000	819	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			38.00000	37	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,487.00000	1,488	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			6.00000	5	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			998.00000	999	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			17.00000	17	20.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,536.00000	1,537	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.65	Put			5.00000	5	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,046.00000	1,047	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			15.00000	15	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,585.00000	1,587	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	4	24.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,095.00000	1,096	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			14.00000	13	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			3.00000	3	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,422.00000	3,420	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	1	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,420.00000	4,418	35.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			142.00000	140	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			661.00000	657	24.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			3.00000	2	34.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,522.00000	3,520	34.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,519.00000	4,518	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,437.00000	1,439	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			6.00000	6	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			544.00000	543	21.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			113.00000	110	21.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			2.00000	2	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,571.00000	3,570	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,569.00000	4,568	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,388.00000	1,389	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			7.00000	7	23.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			907.00000	908	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			26.00000	25	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			510.00000	509	21.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			129.00000	126	21.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			2.00000	2	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,621.00000	3,619	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	36.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,619.00000	4,618	36.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			3.00000	3	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,472.00000	3,470	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	1	35.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,470.00000	4,468	35.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,685.00000	1,686	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			4.00000	3	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,192.00000	1,193	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			11.00000	10	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			4.00000	3	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,323.00000	3,321	34.81	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 14/09/2009 Currency Future	12.50	Call			1.00000	1	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,320.00000	4,318	35.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,734.00000	1,736	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	3	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,241.00000	1,242	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			10.00000	9	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			777.00000	777	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			46.00000	44	20.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			4.00000	4	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,273.00000	3,271	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	1	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,270.00000	4,268	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,883.00000	1,885	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,120.00000	4,118	35.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,933.00000	1,935	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,070.00000	4,068	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,834.00000	1,835	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			3.00000	2	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,339.00000	1,340	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			8.00000	7	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			863.00000	863	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			32.00000	31	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,170.00000	4,168	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,282.00000	2,283	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			2.00000	2	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,721.00000	3,719	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,332.00000	2,333	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			115.00000	114	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			784.00000	781	25.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			2.00000	2	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,671.00000	3,669	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,331.00000	4,333	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,331.00000	3,333	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	34.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	39.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,669.00000	5,668	39.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,231.00000	4,233	36.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,231.00000	3,233	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,232.00000	2,233	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		1.00000	1	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,241.00000	1,242	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		10.00000	9	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		415.00000	413	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		184.00000	181	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	39.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,769.00000	5,768	39.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		4,181.00000	4,183	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		3,181.00000	3,183	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		2,182.00000	2,184	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		1.00000	1	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	39.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		5,819.00000	5,818	39.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		4,081.00000	4,083	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		3,081.00000	3,083	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		2,082.00000	2,084	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		1.00000	1	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	39.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		5,919.00000	5,918	39.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call		3,931.00000	3,933	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put		0.00000	0	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call		2,931.00000	2,933	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put		0.00000	0	33.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put		6,069.00000	6,068	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call		3,881.00000	3,883	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put		0.00000	0	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call		2,881.00000	2,883	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put		0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call		0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put		6,119.00000	6,118	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call		3,781.00000	3,783	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put		0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Call		2,781.00000	2,783	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put		0.00000	0	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call		4.00000	4	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put		3,223.00000	3,221	34.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	36.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,719.00000	4,718	36.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,219.00000	6,218	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,831.00000	3,833	36.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	36.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,831.00000	2,833	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,669.00000	4,668	36.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,169.00000	6,168	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			0.00000	3,983	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			0.00000	2,983	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			0.00000	6,018	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.32390		8.32230		22.28	441,166.70	53	33,561.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			486.00000	485	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			464.00000	461	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			323.00000	323	24.09	8,075,000.00	25	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			801.00000	799	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			97.00000	96	30.16	0.00	0	189.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,324.00000	2,322	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			36.00000	36	34.69	0.00	0	1,109.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,014.00000	4,012	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			23.00000	23	35.69	0.00	0	9,605.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,701.00000	4,699	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			447.00000	447	22.64	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			525.00000	523	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			146.00000	145	28.07	0.00	0	11,110.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,724.00000	1,721	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			412.00000	411	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			590.00000	587	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			396.00000	395	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			623.00000	621	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			429.00000	429	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			557.00000	555	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			531.00000	531	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			409.00000	407	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			508.00000	508	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			436.00000	434	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			555.00000	555	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			383.00000	381	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.10	Call			580.00000	580	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			358.00000	356	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			633.00000	633	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			311.00000	309	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			661.00000	661	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			289.00000	287	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			606.00000	606	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			334.00000	332	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			531.00000	531	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			409.00000	407	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			486.00000	485	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			463.00000	461	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			429.00000	429	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			557.00000	555	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			466.00000	466	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			494.00000	492	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			466.00000	466	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			494.00000	492	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			191.00000	190	26.62	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,369.00000	1,366	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			396.00000	395	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			623.00000	621	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			380.00000	379	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			657.00000	655	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			380.00000	379	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			657.00000	655	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			337.00000	336	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			764.00000	762	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			365.00000	364	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			692.00000	690	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,029.00000	1,029	20.56	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			106.00000	105	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			299.00000	298	24.45	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			877.00000	874	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			287.00000	287	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			915.00000	913	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			299.00000	298	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			877.00000	874	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			311.00000	310	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			839.00000	836	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			350.00000	350	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			728.00000	726	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			277.00000	276	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			954.00000	952	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			247.00000	246	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,074.00000	1,072	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		221.00000	220	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,198.00000	1,196	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		205.00000	204	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,283.00000	1,281	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		198.00000	197	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,326.00000	1,323	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		221.00000	220	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,198.00000	1,196	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		185.00000	184	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,412.00000	1,410	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		238.00000	237	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,115.00000	1,113	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		198.00000	197	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,326.00000	1,323	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		156.00000	155	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,634.00000	1,631	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		125.00000	124	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,953.00000	1,951	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		137.00000	136	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,815.00000	1,813	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		151.00000	150	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,679.00000	1,676	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		151.00000	150	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,679.00000	1,676	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		133.00000	132	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,861.00000	1,858	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		111.00000	110	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,138.00000	2,136	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		103.00000	103	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,231.00000	2,229	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		100.00000	99	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,278.00000	2,275	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		94.00000	93	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,371.00000	2,369	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		82.00000	82	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,560.00000	2,558	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		70.00000	70	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,798.00000	2,796	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		73.00000	72	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,750.00000	2,748	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		77.00000	77	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,655.00000	2,653	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		115.00000	114	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,092.00000	2,090	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.40	Call			107.00000	106	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,185.00000	2,182	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			91.00000	90	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,418.00000	2,416	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			85.00000	84	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,513.00000	2,510	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			82.00000	82	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,560.00000	2,558	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			121.00000	121	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,999.00000	1,997	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			129.00000	128	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,907.00000	1,904	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			97.00000	96	30.16	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,324.00000	2,322	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			88.00000	87	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,465.00000	2,463	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			129.00000	128	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,907.00000	1,904	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			66.00000	66	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,894.00000	2,892	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			68.00000	68	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,846.00000	2,844	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			61.00000	60	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,038.00000	3,036	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			64.00000	64	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,942.00000	2,940	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			36.00000	36	34.69	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,014.00000	4,012	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			51.00000	51	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,329.00000	3,327	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			54.00000	54	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,232.00000	3,230	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			42.00000	41	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,719.00000	3,717	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			34.00000	33	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,112.00000	4,110	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			26.00000	26	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,504.00000	4,502	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			21.00000	20	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,898.00000	4,897	35.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			44.00000	43	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,622.00000	3,620	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			28.00000	28	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,406.00000	4,404	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			22.00000	22	35.84	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	13.10	Put		4,800.00000	4,798	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		256.00000	255	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,034.00000	1,031	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		167.00000	166	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,544.00000	1,542	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		40.00000	39	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,817.00000	3,815	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		20.00000	19	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,997.00000	4,995	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		178.00000	178	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,456.00000	1,454	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		121.00000	121	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,999.00000	1,997	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		57.00000	57	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,135.00000	3,133	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		30.00000	30	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,308.00000	4,306	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		323.00000	323	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		801.00000	799	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		46.00000	46	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,524.00000	3,522	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		17.00000	16	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,294.00000	5,292	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		32.00000	31	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,209.00000	4,208	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		22.00000	22	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,800.00000	4,798	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		16.00000	15	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,393.00000	5,391	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		350.00000	350	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		728.00000	726	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		49.00000	48	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,426.00000	3,424	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		25.00000	25	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,603.00000	4,601	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		17.00000	17	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,195.00000	5,193	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		38.00000	37	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,916.00000	3,914	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		26.00000	26	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,504.00000	4,502	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		19.00000	18	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,096.00000	5,094	36.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		213.00000	212	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,241.00000	1,238	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Call			142.00000	141	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,769.00000	1,767	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			47.00000	47	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,475.00000	3,473	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			35.00000	35	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,063.00000	4,061	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			24.00000	24	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,652.00000	4,650	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			17.00000	17	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,245.00000	5,243	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			46.00000	46	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,524.00000	3,522	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			606.00000	606	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			334.00000	332	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			229.00000	228	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,157.00000	1,154	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			70.00000	70	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,798.00000	2,796	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			50.00000	50	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,378.00000	3,376	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			37.00000	37	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,965.00000	3,963	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			26.00000	25	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,553.00000	4,551	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			690.00000	690	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			267.00000	266	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			256.00000	255	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,034.00000	1,031	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			40.00000	39	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,817.00000	3,815	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			661.00000	661	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			289.00000	287	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			161.00000	160	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,589.00000	1,586	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			75.00000	74	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,703.00000	2,700	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			53.00000	52	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,281.00000	3,278	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			39.00000	38	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,866.00000	3,864	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			20.00000	20	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,948.00000	4,946	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			814.00000	814	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			192.00000	190	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			61.00000	60	32.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,038.00000	3,036	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		847.00000	848	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		175.00000	174	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		311.00000	310	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		839.00000	836	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		63.00000	62	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,990.00000	2,988	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		45.00000	45	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,573.00000	3,571	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		882.00000	882	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		160.00000	158	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		238.00000	237	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,115.00000	1,113	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		59.00000	59	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,087.00000	3,085	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		43.00000	42	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,670.00000	3,668	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		31.00000	30	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,259.00000	4,257	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		15.00000	15	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,443.00000	5,441	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		44.00000	43	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,622.00000	3,620	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		14.00000	14	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,592.00000	5,590	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		15.00000	15	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,492.00000	5,491	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		45.00000	45	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,573.00000	3,571	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		33.00000	32	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,161.00000	4,159	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		16.00000	16	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,344.00000	5,342	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		13.00000	13	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,691.00000	5,689	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		814.00000	814	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		192.00000	190	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		50.00000	50	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,378.00000	3,376	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		26.00000	25	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,553.00000	4,551	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		13.00000	13	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,741.00000	5,739	37.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		719.00000	719	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		247.00000	245	21.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Call			18.00000	18	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,146.00000	5,144	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			782.00000	782	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			209.00000	208	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			19.00000	19	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,047.00000	5,045	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,150.00000	1,150	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			77.00000	76	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			365.00000	364	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			692.00000	690	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			29.00000	29	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,357.00000	4,355	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			23.00000	22	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,750.00000	4,748	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,193.00000	1,194	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			70.00000	70	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			917.00000	918	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			145.00000	144	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			287.00000	287	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			915.00000	913	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			80.00000	79	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,607.00000	2,605	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			53.00000	52	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,281.00000	3,278	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			19.00000	19	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,047.00000	5,045	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,107.00000	1,108	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			85.00000	84	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,461.00000	1,462	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			39.00000	38	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			814.00000	814	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			192.00000	190	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,507.00000	1,508	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			35.00000	34	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			125.00000	124	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,953.00000	1,951	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,415.00000	1,416	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			43.00000	42	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			782.00000	782	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			209.00000	208	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			118.00000	117	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,046.00000	2,043	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			35.00000	35	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,063.00000	4,061	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,415.00000	1,416	20.96	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 14/12/2009 Currency Future	6.95	Put		43.00000	42	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,553.00000	1,555	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		31.00000	31	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,772.00000	4,774	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,274.00000	3,275	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		2.00000	2	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,790.00000	1,791	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		18.00000	17	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		3.00000	3	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,230.00000	7,229	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,022.00000	5,024	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,523.00000	3,525	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	1	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,032.00000	2,033	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		9.00000	9	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		750.00000	750	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		228.00000	226	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		4.00000	4	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,981.00000	6,980	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,067.00000	1,068	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		95.00000	94	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		29.00000	29	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,357.00000	4,355	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,324.00000	3,325	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,329.00000	2,330	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		6.00000	6	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,370.00000	1,371	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		48.00000	47	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,527.00000	2,529	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		5.00000	5	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		8.00000	8	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,286.00000	6,284	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		4.00000	4	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,832.00000	6,830	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,573.00000	3,575	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,577.00000	2,578	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		4.00000	4	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,600.00000	1,601	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		28.00000	28	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		4.00000	4	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,932.00000	6,930	36.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,473.00000	3,475	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,477.00000	2,479	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			5.00000	5	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			3.00000	3	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,031.00000	7,029	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,424.00000	3,425	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,428.00000	2,429	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			5.00000	5	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	3	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,081.00000	7,079	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,673.00000	3,675	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,676.00000	2,678	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			4.00000	4	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,695.00000	1,696	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			22.00000	22	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,723.00000	3,725	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,726.00000	2,727	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			4.00000	4	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,742.00000	1,743	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			20.00000	20	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			5.00000	4	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,782.00000	6,781	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,873.00000	3,875	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,875.00000	2,877	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			3.00000	3	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,886.00000	1,888	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			14.00000	14	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			991.00000	991	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			118.00000	117	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			142.00000	141	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,769.00000	1,767	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			5.00000	5	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,633.00000	6,631	36.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,973.00000	3,974	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	1	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,975.00000	2,976	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,983.00000	1,985	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			11.00000	11	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			6.00000	6	36.80	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	14.85	Put		6,534.00000	6,532	36.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,023.00000	4,024	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,025.00000	3,026	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		2.00000	2	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		7.00000	6	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,484.00000	6,482	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,073.00000	4,074	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,074.00000	3,076	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		2.00000	2	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,081.00000	2,083	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		9.00000	9	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		7.00000	7	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,435.00000	6,433	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,923.00000	3,924	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,925.00000	2,927	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		3.00000	3	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,935.00000	1,936	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		12.00000	12	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		6.00000	6	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,584.00000	6,582	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		4,272.00000	4,274	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		2,279.00000	2,281	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		7.00000	7	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		1,325.00000	1,326	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		53.00000	52	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		9.00000	8	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,236.00000	6,235	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		4,372.00000	4,374	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		3,374.00000	3,375	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		1.00000	1	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		2,378.00000	2,380	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		6.00000	6	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		56.00000	55	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,184.00000	3,181	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		10.00000	9	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,137.00000	6,136	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		14.00000	13	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		5,641.00000	5,639	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		2.00000	2	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		7,629.00000	7,628	35.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.05	Call			41.00000	40	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,768.00000	3,766	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,729.00000	7,727	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			4,173.00000	4,174	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			3,174.00000	3,176	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			2,180.00000	2,181	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			8.00000	8	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,236.00000	1,237	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			64.00000	63	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			12.00000	12	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			5,840.00000	5,838	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			1.00000	1	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			7,829.00000	7,827	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			12.00000	11	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			5,939.00000	5,938	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			1.00000	1	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			7,929.00000	7,927	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			4,123.00000	4,124	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			3,124.00000	3,126	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			2.00000	2	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			2,131.00000	2,132	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	8	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,193.00000	1,194	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			70.00000	70	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			12.00000	12	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			5,890.00000	5,888	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			1.00000	1	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			7,879.00000	7,877	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			10.00000	10	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,088.00000	6,086	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			1.00000	1	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,079.00000	8,077	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			1.00000	1	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,129.00000	8,127	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,823.00000	3,825	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			1.00000	1	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,825.00000	2,827	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			3.00000	3	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,838.00000	1,839	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			16.00000	15	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			953.00000	954	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.50	Put		131.00000	130	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		9.00000	9	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,187.00000	6,185	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		1.00000	1	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,179.00000	8,177	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	11	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		0.00000	5,987	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	1	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		0.00000	7,977	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.46420	8.46310		22.15	0.00	0	91.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		614.00000	613	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		600.00000	599	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		150.00000	149	29.18	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,736.00000	2,735	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		87.00000	87	31.82	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,924.00000	3,923	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		576.00000	576	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		663.00000	662	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		399.00000	399	24.16	0.00	0	17,961.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,086.00000	1,085	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		271.00000	271	26.18	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,658.00000	1,656	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		541.00000	541	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		728.00000	727	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		558.00000	558	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		695.00000	694	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		656.00000	656	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		543.00000	542	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		634.00000	634	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		571.00000	570	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		678.00000	678	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		515.00000	514	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		725.00000	725	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		461.00000	460	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		774.00000	774	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		411.00000	410	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		594.00000	594	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		631.00000	630	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		524.00000	524	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		761.00000	760	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		508.00000	508	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		795.00000	794	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		464.00000	464	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		901.00000	899	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		424.00000	423	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,011.00000	1,009	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		450.00000	450	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		937.00000	936	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		478.00000	478	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		865.00000	864	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		366.00000	366	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,203.00000	1,202	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		346.00000	346	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,283.00000	1,281	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		318.00000	318	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,405.00000	1,404	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		336.00000	336	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,323.00000	1,322	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		301.00000	301	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,488.00000	1,487	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		301.00000	301	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,488.00000	1,487	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		121.00000	121	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,158.00000	3,157	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		310.00000	309	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,446.00000	1,445	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		264.00000	264	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,701.00000	1,700	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		245.00000	245	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,832.00000	1,830	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		217.00000	217	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,054.00000	2,052	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		239.00000	239	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,876.00000	1,874	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		257.00000	257	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,744.00000	1,743	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		257.00000	257	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,744.00000	1,743	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		233.00000	233	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,920.00000	1,919	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		233.00000	233	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,920.00000	1,919	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		197.00000	197	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,234.00000	2,233	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		192.00000	192	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,279.00000	2,278	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		202.00000	202	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,189.00000	2,188	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		187.00000	187	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,324.00000	2,323	28.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.75	Call			173.00000	173	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,460.00000	2,459	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			153.00000	153	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,690.00000	2,689	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			136.00000	136	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,923.00000	2,922	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			139.00000	139	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,876.00000	2,875	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			146.00000	146	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,783.00000	2,781	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			143.00000	142	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,829.00000	2,828	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			165.00000	165	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,552.00000	2,550	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			169.00000	169	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,506.00000	2,505	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			157.00000	157	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,644.00000	2,642	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			150.00000	149	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,736.00000	2,735	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			161.00000	161	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,598.00000	2,596	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			178.00000	177	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,415.00000	2,413	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			187.00000	187	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,324.00000	2,323	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			169.00000	169	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,506.00000	2,505	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			133.00000	133	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,970.00000	2,968	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			125.00000	124	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,102.00000	3,100	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			130.00000	130	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,017.00000	3,015	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			130.00000	130	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,017.00000	3,015	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			127.00000	127	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,064.00000	3,062	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			114.00000	113	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,301.00000	3,299	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			124.00000	124	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,111.00000	3,110	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			109.00000	109	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,396.00000	3,394	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			119.00000	118	30.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,206.00000	3,204	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		116.00000	116	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,253.00000	3,252	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		286.00000	285	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,573.00000	1,571	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		245.00000	245	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,832.00000	1,830	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		222.00000	222	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,009.00000	2,008	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		212.00000	212	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,099.00000	2,097	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		79.00000	79	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,166.00000	4,164	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		327.00000	327	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,364.00000	1,363	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		116.00000	116	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,253.00000	3,252	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		50.00000	49	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,286.00000	5,285	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		356.00000	356	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,243.00000	1,241	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		165.00000	165	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,552.00000	2,550	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		52.00000	52	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,139.00000	5,138	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		377.00000	377	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,164.00000	1,162	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		54.00000	54	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,041.00000	5,040	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		388.00000	388	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,125.00000	1,123	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		146.00000	146	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,783.00000	2,781	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		55.00000	55	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,992.00000	4,991	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		411.00000	411	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,048.00000	1,047	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		58.00000	58	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,895.00000	4,893	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		104.00000	104	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,491.00000	3,490	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		45.00000	45	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,532.00000	5,531	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		293.00000	293	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,530.00000	1,529	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.70	Call			111.00000	111	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,348.00000	3,347	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			107.00000	106	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,443.00000	3,442	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			46.00000	46	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,483.00000	5,482	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			104.00000	104	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,491.00000	3,490	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			100.00000	100	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,587.00000	3,586	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			96.00000	96	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,683.00000	3,682	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			42.00000	42	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,729.00000	5,728	34.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			278.00000	278	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,615.00000	1,614	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			133.00000	133	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,970.00000	2,968	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			107.00000	106	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,443.00000	3,442	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			102.00000	102	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,539.00000	3,538	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			44.00000	44	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,581.00000	5,580	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			48.00000	48	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,385.00000	5,383	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			366.00000	366	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,203.00000	1,202	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			53.00000	53	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,090.00000	5,089	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			493.00000	493	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			830.00000	829	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			60.00000	60	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,797.00000	4,796	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			450.00000	450	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			937.00000	936	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			182.00000	182	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,369.00000	2,368	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			143.00000	142	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,829.00000	2,828	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			57.00000	56	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,943.00000	4,942	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			161.00000	161	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,598.00000	2,596	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			127.00000	127	29.92	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	11.40	Put		3,064.00000	3,062	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		51.00000	51	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,188.00000	5,187	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		192.00000	192	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,279.00000	2,278	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		182.00000	182	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,369.00000	2,368	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		59.00000	59	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,846.00000	4,844	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		437.00000	436	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		973.00000	972	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		50.00000	50	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,237.00000	5,236	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		61.00000	61	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,748.00000	4,747	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		207.00000	207	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,144.00000	2,143	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		65.00000	65	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,602.00000	4,601	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		212.00000	212	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,099.00000	2,097	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		66.00000	66	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,553.00000	4,552	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		69.00000	69	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,456.00000	4,455	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		228.00000	227	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,964.00000	1,963	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		217.00000	217	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,054.00000	2,052	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		68.00000	68	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,505.00000	4,503	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		251.00000	251	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,788.00000	1,787	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		81.00000	80	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,118.00000	4,116	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		749.00000	749	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		436.00000	435	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		827.00000	827	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		364.00000	363	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		278.00000	278	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,615.00000	1,614	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		84.00000	84	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,021.00000	4,020	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		854.00000	854	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		341.00000	340	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call		86.00000	85	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,972.00000	3,971	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		239.00000	239	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,876.00000	1,874	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		228.00000	227	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,964.00000	1,963	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		74.00000	74	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,311.00000	4,309	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		800.00000	800	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		387.00000	386	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		271.00000	271	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,658.00000	1,656	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		82.00000	82	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,069.00000	4,068	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		882.00000	883	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		319.00000	318	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		293.00000	293	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,530.00000	1,529	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,036.00000	1,036	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		223.00000	222	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		336.00000	336	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,323.00000	1,322	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		86.00000	85	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,972.00000	3,971	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,069.00000	1,069	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		206.00000	205	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,103.00000	1,103	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		190.00000	189	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		356.00000	356	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,243.00000	1,241	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		89.00000	89	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,876.00000	3,874	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,137.00000	1,138	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		174.00000	174	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,813.00000	4,814	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,318.00000	3,319	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		5.00000	5	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,854.00000	1,855	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		41.00000	40	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		75.00000	75	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,262.00000	4,261	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		24.00000	24	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,211.00000	7,209	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,063.00000	5,064	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,567.00000	3,568	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		3.00000	3	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,088.00000	2,089	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		25.00000	25	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		26.00000	26	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,963.00000	6,962	36.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,291.00000	1,291	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		128.00000	127	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		411.00000	411	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,048.00000	1,047	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		388.00000	388	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,125.00000	1,123	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		310.00000	309	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,446.00000	1,445	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		98.00000	98	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,635.00000	3,634	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,368.00000	3,369	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,380.00000	2,381	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	17	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,456.00000	1,456	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		93.00000	92	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		94.00000	94	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,731.00000	3,730	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		63.00000	62	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,699.00000	4,698	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,517.00000	3,518	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		4.00000	4	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,527.00000	2,528	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		14.00000	14	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,585.00000	1,585	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		71.00000	71	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,576.00000	2,577	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		13.00000	13	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,628.00000	1,629	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		65.00000	65	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,616.00000	3,617	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,625.00000	2,626	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		12.00000	12	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,673.00000	1,674	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		60.00000	59	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		911.00000	912	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		298.00000	297	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,417.00000	3,418	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,429.00000	2,430	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		16.00000	16	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,498.00000	1,499	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		85.00000	85	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,716.00000	3,717	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	3	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,724.00000	2,725	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		11.00000	11	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,762.00000	1,763	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		49.00000	49	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		972.00000	972	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		259.00000	258	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,766.00000	3,767	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		3.00000	3	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,773.00000	2,774	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		10.00000	10	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,808.00000	1,809	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		45.00000	45	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,003.00000	1,004	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		240.00000	240	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		91.00000	90	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,828.00000	3,826	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,915.00000	3,916	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	2	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,921.00000	2,922	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		8.00000	8	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,946.00000	1,947	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		33.00000	33	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		64.00000	64	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,651.00000	4,649	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,965.00000	3,966	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	2	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,971.00000	2,972	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		8.00000	7	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,993.00000	1,994	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		30.00000	30	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,065.00000	4,066	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	2	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,070.00000	3,071	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		7.00000	7	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,212.00000	1,212	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		148.00000	148	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,015.00000	4,016	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.45	Put		2.00000	2	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,020.00000	3,021	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		7.00000	7	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,040.00000	2,041	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		27.00000	27	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,173.00000	1,173	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		160.00000	159	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,865.00000	3,866	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	2	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,872.00000	2,873	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		9.00000	9	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,900.00000	1,901	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		37.00000	36	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,114.00000	4,115	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,119.00000	3,120	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		6.00000	6	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,137.00000	2,138	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		24.00000	23	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,251.00000	1,251	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		138.00000	137	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,264.00000	4,265	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,268.00000	3,269	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	5	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,283.00000	2,283	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		19.00000	19	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,372.00000	1,373	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		109.00000	109	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,364.00000	4,365	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		77.00000	77	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,214.00000	4,213	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		43.00000	43	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,680.00000	5,679	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		20.00000	20	36.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,657.00000	7,656	36.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		41.00000	41	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,778.00000	5,777	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		19.00000	19	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,756.00000	7,755	37.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,164.00000	4,165	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,169.00000	3,170	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		6.00000	6	25.55	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,185.00000	2,186	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		22.00000	22	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		40.00000	40	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,877.00000	5,876	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		19.00000	19	37.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,856.00000	7,854	37.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		39.00000	39	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		5,976.00000	5,974	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		18.00000	18	37.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		7,955.00000	7,954	37.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		39.00000	39	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,926.00000	5,925	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		18.00000	18	37.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,905.00000	7,904	37.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		37.00000	36	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,123.00000	6,122	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		17.00000	17	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,104.00000	8,102	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		36.00000	36	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,173.00000	6,171	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		16.00000	16	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,153.00000	8,152	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,816.00000	3,817	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	2	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,822.00000	2,823	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		9.00000	9	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		35.00000	35	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,222.00000	6,221	35.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		16.00000	16	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,203.00000	8,202	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	38	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		0.00000	6,024	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	18	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		0.00000	8,003	37.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.60290	8.60320		22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		723.00000	723	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		720.00000	720	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		155.00000	155	29.70	0.00	0	29,153.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,702.00000	3,702	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		686.00000	686	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		783.00000	783	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		484.00000	484	24.06	0.00	0	2,557.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,281.00000	1,281	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		652.00000	652	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		849.00000	849	22.58	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	8.75	Call			669.00000	669	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			816.00000	816	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			763.00000	763	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			659.00000	660	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			743.00000	742	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			689.00000	690	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			783.00000	783	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			630.00000	630	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			827.00000	826	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			573.00000	574	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			872.00000	872	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			519.00000	519	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			704.00000	704	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			751.00000	751	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			635.00000	635	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			882.00000	882	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			589.00000	589	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			986.00000	986	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			619.00000	619	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			916.00000	916	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			574.00000	574	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,021.00000	1,021	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			533.00000	533	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,130.00000	1,130	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			547.00000	546	23.45	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,093.00000	1,093	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			560.00000	560	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,057.00000	1,057	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			604.00000	604	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			951.00000	951	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			462.00000	462	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,359.00000	1,359	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			431.00000	431	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,478.00000	1,478	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			451.00000	451	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,398.00000	1,398	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			412.00000	412	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,559.00000	1,559	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			441.00000	441	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,438.00000	1,438	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			170.00000	170	29.27	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,467.00000	3,467	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			421.00000	421	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,518.00000	1,518	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			369.00000	369	25.55	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 14/06/2010 Currency Future	10.00	Put		1,766.00000	1,766	25.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		347.00000	346	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,893.00000	1,893	25.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		313.00000	313	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,110.00000	2,110	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		339.00000	339	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,936.00000	1,936	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		361.00000	361	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,808.00000	1,808	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		484.00000	484	24.06	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,281.00000	1,281	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		998.00000	998	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		395.00000	395	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		403.00000	403	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,600.00000	1,600	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		386.00000	385	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,682.00000	1,682	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		354.00000	354	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,851.00000	1,851	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		326.00000	326	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,023.00000	2,023	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		143.00000	142	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,939.00000	3,939	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		972.00000	972	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		419.00000	419	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		394.00000	394	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,641.00000	1,641	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		377.00000	377	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,724.00000	1,724	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		333.00000	332	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,979.00000	1,979	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		319.00000	319	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,066.00000	2,066	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		140.00000	140	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,987.00000	3,987	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		896.00000	896	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		493.00000	493	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		386.00000	385	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,682.00000	1,682	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		326.00000	326	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,023.00000	2,023	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		301.00000	301	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,198.00000	2,198	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		133.00000	133	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,130.00000	4,130	30.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			361.00000	361	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,808.00000	1,808	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			319.00000	319	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,066.00000	2,066	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			307.00000	307	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,154.00000	2,154	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			295.00000	295	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,242.00000	2,242	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			283.00000	283	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,330.00000	2,330	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			126.00000	126	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,273.00000	4,273	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			921.00000	921	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			468.00000	468	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			394.00000	394	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,641.00000	1,641	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			135.00000	135	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,082.00000	4,082	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,142.00000	1,142	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			289.00000	289	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			473.00000	473	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,320.00000	1,320	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			377.00000	377	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,724.00000	1,724	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,173.00000	1,173	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			270.00000	270	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			403.00000	403	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,600.00000	1,600	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			153.00000	152	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,750.00000	3,750	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,205.00000	1,205	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			252.00000	252	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			496.00000	496	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,243.00000	1,243	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			473.00000	473	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,320.00000	1,320	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			150.00000	150	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,797.00000	3,797	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,237.00000	1,237	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			234.00000	234	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			508.00000	508	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,205.00000	1,205	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,854.00000	4,853	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,363.00000	3,363	24.49	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	5.25	Put		10.00000	10	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,929.00000	1,929	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		76.00000	76	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		219.00000	219	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,866.00000	2,866	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		77.00000	77	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,724.00000	5,724	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		50.00000	49	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,196.00000	7,197	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,103.00000	5,103	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,611.00000	3,611	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		8.00000	8	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,156.00000	2,155	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		52.00000	52	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		244.00000	243	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,640.00000	2,640	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		138.00000	137	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,035.00000	4,035	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		83.00000	83	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,480.00000	5,480	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		53.00000	53	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,950.00000	6,950	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,427.00000	1,427	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		174.00000	174	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		520.00000	520	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,167.00000	1,167	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		451.00000	451	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,398.00000	1,398	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		173.00000	173	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,420.00000	3,420	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,413.00000	3,412	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	9	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,437.00000	2,437	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		34.00000	34	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,547.00000	1,546	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		143.00000	143	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		224.00000	224	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,821.00000	2,821	28.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		108.00000	107	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,705.00000	4,705	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,629.00000	2,628	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		25.00000	25	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,713.00000	1,712	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		109.00000	109	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.00	Call		164.00000	164	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,561.00000	3,561	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		115.00000	115	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,512.00000	4,512	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		211.00000	210	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,957.00000	2,957	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		145.00000	145	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,892.00000	3,892	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		102.00000	102	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,849.00000	4,849	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,661.00000	3,660	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	7	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,677.00000	2,676	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		23.00000	23	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,755.00000	1,755	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		102.00000	102	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,026.00000	1,026	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		373.00000	373	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		202.00000	202	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,049.00000	3,049	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		99.00000	99	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,946.00000	4,946	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,512.00000	3,511	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	8	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,533.00000	2,532	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		30.00000	29	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,629.00000	1,628	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		125.00000	125	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		946.00000	946	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		443.00000	443	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		290.00000	289	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,287.00000	2,287	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		191.00000	191	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,188.00000	3,188	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		94.00000	94	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,091.00000	5,091	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,462.00000	3,462	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		9.00000	9	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,485.00000	2,485	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		32.00000	32	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,587.00000	1,587	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		134.00000	134	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		187.00000	187	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,234.00000	3,234	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		131.00000	131	30.54	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	12.65	Put		4,178.00000	4,178	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		93.00000	93	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,140.00000	5,140	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		277.00000	277	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,374.00000	2,374	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		184.00000	183	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,280.00000	3,280	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		128.00000	128	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,225.00000	4,225	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		91.00000	91	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,188.00000	5,188	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		198.00000	198	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,095.00000	3,095	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		98.00000	97	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,994.00000	4,994	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,710.00000	3,710	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		7.00000	7	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,725.00000	2,725	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	22	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,798.00000	1,798	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		95.00000	95	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,054.00000	1,054	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		351.00000	351	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		313.00000	313	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,110.00000	2,110	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		206.00000	206	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,003.00000	3,003	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		101.00000	101	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,898.00000	4,898	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,760.00000	3,760	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		7.00000	7	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,773.00000	2,773	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		20.00000	20	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,841.00000	1,841	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		88.00000	88	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,083.00000	1,082	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		329.00000	329	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,810.00000	3,809	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	6	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,822.00000	2,821	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		19.00000	18	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,885.00000	1,885	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		82.00000	82	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,112.00000	1,112	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		309.00000	309	20.26	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 14/06/2010 Currency Future	11.30	Call			215.00000	215	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,912.00000	2,912	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			147.00000	147	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,844.00000	3,844	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			104.00000	104	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,801.00000	4,801	31.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,959.00000	3,958	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			5.00000	5	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,968.00000	2,967	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	14	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,018.00000	2,018	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			65.00000	65	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			229.00000	228	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,775.00000	2,775	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			110.00000	109	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,656.00000	4,656	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			4,008.00000	4,008	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	5	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,017.00000	3,016	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	13	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,063.00000	2,063	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			60.00000	60	20.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			233.00000	233	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,730.00000	2,730	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			158.00000	158	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,655.00000	3,655	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			111.00000	111	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,608.00000	4,608	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,058.00000	4,057	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	4	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,066.00000	3,066	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	13	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,109.00000	2,109	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			56.00000	56	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,274.00000	1,274	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			221.00000	221	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			238.00000	238	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,685.00000	2,685	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			161.00000	161	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,608.00000	3,608	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			113.00000	113	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,560.00000	4,560	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,107.00000	4,107	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	4	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,115.00000	3,115	23.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	12	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,312.00000	1,311	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		208.00000	208	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,909.00000	3,909	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		6.00000	6	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,919.00000	2,919	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	16	22.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,973.00000	1,973	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		70.00000	70	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		72.00000	72	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,969.00000	5,969	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		195.00000	194	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,141.00000	3,141	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		71.00000	71	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,018.00000	6,018	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		70.00000	70	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,067.00000	6,067	33.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,305.00000	4,305	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,313.00000	3,313	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	10	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,343.00000	2,342	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		40.00000	39	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,466.00000	1,466	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		163.00000	163	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		849.00000	849	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		546.00000	546	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		124.00000	124	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,321.00000	4,321	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		76.00000	76	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,773.00000	5,773	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,355.00000	4,355	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,390.00000	2,390	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		37.00000	37	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,506.00000	1,506	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		153.00000	153	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		43.00000	43	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,690.00000	7,690	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,256.00000	4,255	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	3	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,264.00000	3,264	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		11.00000	11	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,296.00000	2,295	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		43.00000	42	21.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.35	Call			75.00000	75	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,822.00000	5,822	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			42.00000	42	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,789.00000	7,789	35.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,157.00000	4,156	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,165.00000	3,165	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			12.00000	12	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,202.00000	2,202	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			49.00000	49	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,350.00000	1,349	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			196.00000	196	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			73.00000	73	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			5,920.00000	5,920	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			41.00000	41	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			7,888.00000	7,888	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			40.00000	40	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			7,987.00000	7,987	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			41.00000	40	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			7,937.00000	7,938	35.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			277.00000	277	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,374.00000	2,374	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			128.00000	128	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,225.00000	4,225	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			68.00000	68	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,165.00000	6,165	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			38.00000	38	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,135.00000	8,135	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			68.00000	68	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,165.00000	6,165	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,859.00000	3,859	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			6.00000	6	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,870.00000	2,870	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			17.00000	17	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			271.00000	271	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,418.00000	2,418	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			67.00000	67	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,214.00000	6,214	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			37.00000	37	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,184.00000	8,184	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			265.00000	265	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,462.00000	2,462	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			66.00000	66	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,263.00000	6,263	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			36.00000	36	35.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,233.00000	8,233	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		0.00000	39	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		0.00000	8,037	35.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.34820	13.43390		18.50	573,972.60	43	22,226.00
£ / R On 14/09/2009 Currency Future	13.45	Call		395.00000	355	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		411.00000	457	18.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		355.00000	318	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		471.00000	520	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		337.00000	301	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		503.00000	553	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		374.00000	336	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		440.00000	488	18.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		418.00000	374	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		384.00000	426	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		467.00000	419	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		333.00000	371	18.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		579.00000	524	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		245.00000	276	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		549.00000	496	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		265.00000	298	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		579.00000	524	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		245.00000	276	18.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		641.00000	583	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		207.00000	235	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		673.00000	614	18.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		189.00000	216	18.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		706.00000	646	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		173.00000	198	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		494.00000	444	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		310.00000	345	18.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		319.00000	286	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		535.00000	587	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		418.00000	374	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		384.00000	426	18.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		442.00000	395	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		358.00000	397	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		549.00000	496	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		265.00000	298	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		521.00000	469	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		287.00000	321	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		706.00000	646	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		173.00000	198	18.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		813.00000	748	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		129.00000	150	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.85	Call		741.00000	679	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		157.00000	181	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		609.00000	553	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		225.00000	255	18.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		319.00000	286	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		535.00000	587	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		197.00000	174	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		863.00000	926	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		272.00000	242	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		638.00000	694	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		244.00000	217	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		710.00000	769	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		258.00000	229	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		674.00000	731	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		244.00000	217	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		710.00000	769	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		208.00000	184	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		824.00000	886	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		168.00000	148	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		984.00000	1,050	21.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		177.00000	156	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		943.00000	1,008	20.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		197.00000	174	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		863.00000	926	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		151.00000	133	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,067.00000	1,135	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		136.00000	119	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,152.00000	1,221	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		129.00000	113	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,195.00000	1,265	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		159.00000	140	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,025.00000	1,092	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		90.00000	79	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,506.00000	1,580	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		70.00000	61	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,736.00000	1,813	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		45.00000	40	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,211.00000	2,291	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		55.00000	48	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,971.00000	2,050	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		61.00000	53	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,877.00000	1,955	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		67.00000	58	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,783.00000	1,860	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		90.00000	79	22.85	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	14.85	Put		1,506.00000	1,580	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		116.00000	102	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,282.00000	1,354	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		99.00000	87	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,416.00000	1,489	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		70.00000	61	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,736.00000	1,813	23.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		77.00000	68	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,643.00000	1,719	23.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		85.00000	75	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,551.00000	1,627	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		74.00000	64	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,690.00000	1,766	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		81.00000	71	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,597.00000	1,673	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		94.00000	83	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,461.00000	1,535	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		85.00000	75	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,551.00000	1,627	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		58.00000	50	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,924.00000	2,002	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		64.00000	55	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,830.00000	1,907	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		105.00000	92	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,371.00000	1,444	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		55.00000	48	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,971.00000	2,050	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		45.00000	40	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,211.00000	2,291	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		50.00000	44	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,066.00000	2,146	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		43.00000	38	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,259.00000	2,340	25.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		42.00000	37	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,308.00000	2,389	25.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		48.00000	43	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,114.00000	2,195	24.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		143.00000	126	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,109.00000	1,178	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		39.00000	34	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,405.00000	2,486	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		110.00000	97	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,326.00000	1,398	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		94.00000	83	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,461.00000	1,535	22.71	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 14/09/2009 Currency Future	15.40	Call			53.00000	46	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,019.00000	2,098	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			159.00000	140	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,025.00000	1,092	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			219.00000	195	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			785.00000	846	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			231.00000	206	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			747.00000	807	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			187.00000	165	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			903.00000	967	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			122.00000	107	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,238.00000	1,309	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			58.00000	50	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,924.00000	2,002	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			36.00000	32	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,502.00000	2,584	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			53.00000	46	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,019.00000	2,098	24.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			39.00000	34	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,405.00000	2,486	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			36.00000	32	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,502.00000	2,584	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			34.00000	30	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,600.00000	2,682	26.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			32.00000	28	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,698.00000	2,780	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			74.00000	64	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,690.00000	1,766	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			46.00000	41	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,163.00000	2,243	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			40.00000	36	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,356.00000	2,437	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			46.00000	41	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,163.00000	2,243	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			37.00000	33	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,453.00000	2,535	26.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			35.00000	31	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,551.00000	2,633	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			33.00000	29	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,649.00000	2,731	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			143.00000	126	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,109.00000	1,178	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			28.00000	25	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,894.00000	2,977	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			187.00000	165	20.82	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 14/09/2009 Currency Future	14.15	Put			903.00000	967	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			110.00000	97	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,326.00000	1,398	22.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			67.00000	58	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,783.00000	1,860	23.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			116.00000	102	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,282.00000	1,354	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			287.00000	256	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			603.00000	658	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			258.00000	229	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			674.00000	731	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			208.00000	184	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			824.00000	886	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			122.00000	107	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,238.00000	1,309	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			272.00000	242	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			638.00000	694	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			303.00000	270	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			569.00000	622	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			151.00000	133	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,067.00000	1,135	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			337.00000	301	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			503.00000	553	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,334.00000	5,248	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,838.00000	3,752	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	4	33.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,352.00000	2,267	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			18.00000	19	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			927.00000	859	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			93.00000	111	17.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			18.00000	17	31.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,684.00000	3,769	31.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			8.00000	7	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,174.00000	5,259	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,670.00000	6,755	38.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,784.00000	5,698	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,285.00000	4,200	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	2	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,795.00000	2,709	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			11.00000	11	27.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,333.00000	1,249	19.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			49.00000	51	19.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.65	Call			23.00000	21	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,239.00000	3,323	29.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			10.00000	9	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,726.00000	4,811	33.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			4.00000	4	37.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,221.00000	6,306	37.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,034.00000	5,948	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,535.00000	4,449	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			1.00000	1	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,042.00000	2,957	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	8	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,573.00000	1,489	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			39.00000	41	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			26.00000	24	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,992.00000	3,076	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			12.00000	11	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,478.00000	4,562	33.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			5.00000	5	37.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,971.00000	6,056	37.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			888.00000	821	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			104.00000	123	17.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,008.00000	937	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			74.00000	89	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			850.00000	784	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			116.00000	136	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			776.00000	713	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			142.00000	165	18.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,050.00000	978	17.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			66.00000	80	17.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			967.00000	898	17.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			83.00000	100	17.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			741.00000	679	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			157.00000	181	18.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			442.00000	395	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			358.00000	397	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			850.00000	784	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			116.00000	136	17.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			521.00000	469	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			287.00000	321	18.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,539.00000	3,453	31.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			5.00000	5	31.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,548.00000	2,463	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			14.00000	15	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			20.00000	18	30.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.90	Put		3,486.00000	3,570	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		7.00000	6	35.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,473.00000	5,558	35.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		2.00000	2	39.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,468.00000	7,554	39.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,435.00000	4,349	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		1.00000	1	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,439.00000	3,354	31.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		5.00000	6	31.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,450.00000	2,365	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		16.00000	17	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,477.00000	1,393	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		43.00000	44	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call		19.00000	18	30.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put		3,585.00000	3,669	30.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call		6.00000	6	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put		5,572.00000	5,657	36.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call		2.00000	2	40.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put		7,568.00000	7,654	40.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call		4,335.00000	4,250	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put		1.00000	2	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call		3,340.00000	3,254	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put		6.00000	6	30.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call		1,381.00000	1,297	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put		47.00000	49	19.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call		6.00000	5	36.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put		5,672.00000	5,757	36.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call		2.00000	2	40.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put		7,668.00000	7,754	40.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call		3,290.00000	3,205	30.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put		6.00000	6	30.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call		2,303.00000	2,218	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put		19.00000	20	25.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call		18.00000	16	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put		3,734.00000	3,818	31.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call		6.00000	5	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put		5,722.00000	5,807	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call		2.00000	2	40.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put		7,718.00000	7,804	40.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call		4,136.00000	4,051	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put		2.00000	3	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call		3,141.00000	3,056	29.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put		7.00000	7	29.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call		2,157.00000	2,072	24.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put		23.00000	24	24.85	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	12.30	Call		1,190.00000	1,108	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put		57.00000	59	17.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call		17.00000	15	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put		3,883.00000	3,967	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		5.00000	5	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,871.00000	5,957	36.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		2.00000	2	40.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,868.00000	7,954	40.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		4,037.00000	3,951	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		3.00000	3	34.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		2,060.00000	1,975	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		26.00000	27	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,096.00000	1,019	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		62.00000	71	17.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		16.00000	15	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		3,982.00000	4,066	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		2.00000	2	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		7,968.00000	8,053	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,987.00000	3,901	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		3.00000	3	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,992.00000	2,907	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		9.00000	9	28.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		2,011.00000	1,926	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		28.00000	28	23.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		16.00000	14	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,032.00000	4,116	32.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		5.00000	4	37.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,021.00000	6,106	37.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		2.00000	2	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,018.00000	8,103	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,937.00000	3,852	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		3.00000	3	34.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,943.00000	2,858	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		9.00000	9	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,963.00000	1,877	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		29.00000	29	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		15.00000	14	32.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,081.00000	4,165	32.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		5.00000	4	37.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,071.00000	6,156	37.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		2.00000	1	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,068.00000	8,153	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,844.00000	2,759	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		10.00000	11	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,865.00000	1,780	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 14/09/2009 Currency Future	11.60	Put		31.00000	31	22.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		14.00000	13	32.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,180.00000	4,265	32.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		5.00000	4	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,171.00000	6,256	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		2.00000	1	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,168.00000	8,253	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,887.00000	3,802	33.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		3.00000	3	33.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,894.00000	2,808	28.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		10.00000	10	28.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,914.00000	1,828	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		30.00000	30	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		15.00000	13	32.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,131.00000	4,215	32.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		5.00000	4	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,121.00000	6,206	37.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		2.00000	1	40.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,118.00000	8,203	40.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.57720	13.66430		18.96	0.00	0	13,793.00
£ / R On 14/12/2009 Currency Future	13.65	Call		671.00000	632	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		657.00000	705	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		614.00000	578	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		750.00000	801	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		596.00000	561	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		782.00000	834	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		632.00000	595	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		718.00000	768	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		651.00000	613	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		687.00000	736	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		671.00000	632	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		657.00000	705	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		738.00000	693	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		574.00000	616	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		837.00000	788	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		473.00000	510	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		787.00000	739	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		522.00000	562	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		812.00000	763	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		497.00000	536	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		891.00000	839	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		427.00000	462	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		919.00000	865	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		404.00000	438	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		947.00000	893	18.34	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	13.10	Put		383.00000	415	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		596.00000	561	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		782.00000	834	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		651.00000	613	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		687.00000	736	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		693.00000	651	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		628.00000	674	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		693.00000	651	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		628.00000	674	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		762.00000	716	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		548.00000	588	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		715.00000	671	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		601.00000	644	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		632.00000	595	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		718.00000	768	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		947.00000	893	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		383.00000	415	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,036.00000	979	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		322.00000	351	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,006.00000	949	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		341.00000	372	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		693.00000	651	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		628.00000	674	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		459.00000	431	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,094.00000	1,154	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		546.00000	513	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		881.00000	936	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		530.00000	499	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		916.00000	971	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		530.00000	499	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		916.00000	971	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		515.00000	484	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		950.00000	1,007	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		472.00000	444	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,058.00000	1,117	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		421.00000	396	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,207.00000	1,269	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		446.00000	419	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,131.00000	1,192	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		433.00000	407	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,169.00000	1,230	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		409.00000	385	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,245.00000	1,308	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		329.00000	309	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,564.00000	1,632	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.85	Call			338.00000	318	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,523.00000	1,590	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			387.00000	364	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,323.00000	1,387	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			366.00000	345	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,402.00000	1,467	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			347.00000	326	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,482.00000	1,549	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			311.00000	293	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,647.00000	1,716	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			295.00000	278	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,731.00000	1,801	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			281.00000	264	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,816.00000	1,887	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			230.00000	215	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,165.00000	2,238	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			515.00000	484	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			950.00000	1,007	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			486.00000	457	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,021.00000	1,080	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			579.00000	545	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			814.00000	867	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			387.00000	364	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,323.00000	1,387	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			500.00000	470	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			986.00000	1,043	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			398.00000	374	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,284.00000	1,347	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			377.00000	354	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,362.00000	1,427	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			356.00000	335	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,442.00000	1,508	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			288.00000	271	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,774.00000	1,844	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			596.00000	561	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			782.00000	834	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			562.00000	529	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			848.00000	902	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			500.00000	470	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			986.00000	1,043	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			398.00000	374	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,284.00000	1,347	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			320.00000	301	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,606.00000	1,674	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			377.00000	354	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Put		1,362.00000	1,427	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		303.00000	285	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,689.00000	1,758	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		579.00000	545	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		814.00000	867	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		433.00000	407	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,169.00000	1,230	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		329.00000	309	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,564.00000	1,632	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		446.00000	419	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,131.00000	1,192	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,366.00000	5,279	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,885.00000	3,798	26.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		20.00000	21	26.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,420.00000	2,334	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		56.00000	57	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,132.00000	1,071	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		267.00000	294	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		206.00000	192	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,341.00000	2,414	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		91.00000	84	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,727.00000	3,807	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		43.00000	40	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,179.00000	5,263	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		24.00000	23	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,659.00000	6,745	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,815.00000	5,728	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,325.00000	4,239	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		11.00000	12	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,857.00000	2,771	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		43.00000	44	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,473.00000	1,398	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		158.00000	170	17.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		260.00000	245	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		1,946.00000	2,018	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		115.00000	107	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,301.00000	3,380	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		53.00000	50	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,739.00000	4,822	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		27.00000	26	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,213.00000	6,299	29.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,065.00000	5,977	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	27.50	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	9.10	Call			4,571.00000	4,485	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	8	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,102.00000	3,015	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	38	23.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,683.00000	1,606	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			119.00000	129	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			132.00000	122	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,067.00000	3,145	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			61.00000	56	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,496.00000	4,579	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			30.00000	28	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,965.00000	6,051	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			787.00000	739	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			522.00000	562	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,067.00000	1,009	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			303.00000	332	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,272.00000	1,203	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			208.00000	226	17.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,199.00000	1,136	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			234.00000	259	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,067.00000	1,009	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			303.00000	332	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,165.00000	1,103	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			251.00000	276	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,099.00000	1,039	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			285.00000	312	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			976.00000	921	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			362.00000	393	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			864.00000	813	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			449.00000	486	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			546.00000	513	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			881.00000	936	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			812.00000	763	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			497.00000	536	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			919.00000	865	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			404.00000	438	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			891.00000	839	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			427.00000	462	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			515.00000	484	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			950.00000	1,007	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			762.00000	716	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			548.00000	588	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			562.00000	529	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			848.00000	902	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			738.00000	693	18.89	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	13.50	Put		574.00000	616	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		3,590.00000	3,503	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		26.00000	26	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		2,614.00000	2,528	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		50.00000	51	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		101.00000	94	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		3,537.00000	3,616	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		37.00000	35	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,473.00000	5,558	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		19.00000	18	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,455.00000	7,541	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		4,473.00000	4,387	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		8.00000	9	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		3,492.00000	3,406	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		28.00000	28	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		2,517.00000	2,431	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		53.00000	54	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		1,598.00000	1,521	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		133.00000	144	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		96.00000	89	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		3,632.00000	3,712	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		35.00000	33	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		5,571.00000	5,656	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		18.00000	18	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		7,554.00000	7,640	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		3,345.00000	3,259	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		31.00000	32	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		2,372.00000	2,286	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		57.00000	59	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		89.00000	82	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		3,775.00000	3,855	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		33.00000	31	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		5,719.00000	5,804	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		18.00000	17	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		7,703.00000	7,790	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		4,374.00000	4,288	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		10.00000	11	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		3,394.00000	3,308	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		30.00000	31	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		1,514.00000	1,438	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		150.00000	161	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		266.00000	251	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		1,902.00000	1,974	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		34.00000	32	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		5,670.00000	5,755	28.71	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	21.30	Call			18.00000	17	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,654.00000	7,740	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,179.00000	4,093	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			14.00000	16	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,199.00000	3,113	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			35.00000	36	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,227.00000	2,141	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			63.00000	64	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,351.00000	1,277	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			187.00000	200	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			241.00000	227	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,077.00000	2,150	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			83.00000	76	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			3,918.00000	3,999	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			31.00000	29	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			5,867.00000	5,952	28.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			17.00000	16	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			7,853.00000	7,939	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			4,033.00000	3,946	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			18.00000	19	27.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			3,053.00000	2,966	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			39.00000	39	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			2,083.00000	2,002	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			68.00000	75	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			1,233.00000	1,169	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			219.00000	242	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			224.00000	209	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,210.00000	2,282	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			77.00000	71	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,062.00000	4,143	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			29.00000	28	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,015.00000	6,100	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			16.00000	15	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,002.00000	8,088	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,983.00000	3,896	26.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			19.00000	19	26.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			3,004.00000	2,917	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			40.00000	40	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			2,037.00000	1,957	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			73.00000	80	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			218.00000	203	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,253.00000	2,326	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			75.00000	69	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,110.00000	4,192	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			28.00000	27	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.70	Put		6,064.00000	6,150	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		16.00000	15	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,052.00000	8,138	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,934.00000	3,847	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		20.00000	20	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,955.00000	2,869	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		41.00000	41	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,992.00000	1,912	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		78.00000	85	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		212.00000	197	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,297.00000	2,370	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		73.00000	67	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,158.00000	4,240	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		28.00000	27	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,114.00000	6,200	29.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		15.00000	14	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,101.00000	8,187	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,836.00000	3,749	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		21.00000	22	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,902.00000	1,823	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		88.00000	96	18.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		200.00000	186	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,385.00000	2,459	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		69.00000	64	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,255.00000	4,337	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		15.00000	13	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,200.00000	8,286	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,906.00000	2,820	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		42.00000	43	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,947.00000	1,868	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		83.00000	90	18.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		71.00000	65	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,207.00000	4,288	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		28.00000	26	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,163.00000	6,249	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		15.00000	14	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,151.00000	8,237	32.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.80510	13.89480		19.15	0.00	0	27.00
£ / R On 15/03/2010 Currency Future	13.90	Call		861.00000	821	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		866.00000	916	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		805.00000	768	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		961.00000	1,013	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		842.00000	803	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		897.00000	948	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		881.00000	840	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.85	Put		836.00000	884	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		923.00000	879	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		778.00000	824	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,012.00000	965	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		668.00000	710	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		989.00000	943	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		694.00000	738	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,060.00000	1,011	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		615.00000	656	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,136.00000	1,084	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		541.00000	579	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		944.00000	900	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		750.00000	795	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		902.00000	859	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		807.00000	854	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,036.00000	988	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		641.00000	683	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		967.00000	921	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		722.00000	766	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,417.00000	4,329	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		22.00000	24	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,446.00000	3,358	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		52.00000	53	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,491.00000	2,404	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		96.00000	99	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,645.00000	1,574	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		250.00000	269	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		662.00000	631	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,267.00000	1,326	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		440.00000	420	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,045.00000	2,115	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		298.00000	284	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,903.00000	2,978	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		206.00000	196	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,811.00000	3,891	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,320.00000	4,233	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		25.00000	28	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,349.00000	3,260	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		54.00000	55	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,398.00000	2,311	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		103.00000	106	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,572.00000	1,502	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		277.00000	297	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		634.00000	605	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,339.00000	1,400	20.66	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	15.60	Call		424.00000	405	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,129.00000	2,200	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		287.00000	273	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		2,992.00000	3,068	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		199.00000	189	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,904.00000	3,984	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,224.00000	4,137	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		29.00000	32	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,252.00000	3,163	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		57.00000	58	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,305.00000	2,218	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		110.00000	113	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,500.00000	1,432	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		305.00000	327	17.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		608.00000	580	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,413.00000	1,475	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		408.00000	390	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,213.00000	2,285	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		276.00000	263	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,081.00000	3,157	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		192.00000	183	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		3,997.00000	4,078	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,128.00000	4,042	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		33.00000	37	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,155.00000	3,067	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		60.00000	61	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,213.00000	2,126	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		118.00000	121	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,431.00000	1,364	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		336.00000	359	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		583.00000	556	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,488.00000	1,551	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		393.00000	376	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,298.00000	2,371	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		266.00000	253	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,171.00000	3,248	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		186.00000	177	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,091.00000	4,172	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,984.00000	3,895	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		39.00000	40	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		3,010.00000	2,923	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		65.00000	68	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,079.00000	2,001	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		135.00000	146	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,333.00000	1,274	17.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.95	Put			388.00000	419	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			548.00000	523	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,603.00000	1,667	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			371.00000	353	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,427.00000	2,498	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			251.00000	239	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,306.00000	3,384	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			176.00000	166	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,231.00000	4,311	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,080.00000	3,993	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			36.00000	38	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,106.00000	3,019	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			62.00000	64	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,167.00000	2,084	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			122.00000	129	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,397.00000	1,334	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			352.00000	379	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			571.00000	545	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,526.00000	1,589	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			386.00000	368	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,341.00000	2,413	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			261.00000	248	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,216.00000	3,293	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			183.00000	173	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,138.00000	4,218	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,368.00000	4,281	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			23.00000	26	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,398.00000	3,309	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			53.00000	54	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,444.00000	2,357	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			99.00000	102	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,608.00000	1,538	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			263.00000	283	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			648.00000	618	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,303.00000	1,363	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			432.00000	412	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,087.00000	2,157	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			292.00000	278	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,948.00000	3,023	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			202.00000	193	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,858.00000	3,937	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,176.00000	4,089	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	34	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,203.00000	3,115	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			59.00000	60	20.56	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	11.75	Call			2,259.00000	2,172	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			114.00000	117	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,465.00000	1,398	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			320.00000	343	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			595.00000	568	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,451.00000	1,513	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			401.00000	383	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,256.00000	2,328	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			271.00000	258	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,126.00000	3,202	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			189.00000	180	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,044.00000	4,125	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,272.00000	4,185	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			27.00000	30	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,300.00000	3,212	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			56.00000	57	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,351.00000	2,265	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			106.00000	109	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,536.00000	1,467	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			291.00000	312	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			621.00000	592	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,376.00000	1,437	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			416.00000	397	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,171.00000	2,242	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			281.00000	268	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,037.00000	3,112	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			195.00000	186	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,951.00000	4,031	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			4,033.00000	3,944	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			38.00000	39	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			3,058.00000	2,971	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			63.00000	66	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,121.00000	2,043	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			127.00000	137	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,363.00000	1,304	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			368.00000	399	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			559.00000	533	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,565.00000	1,628	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			379.00000	360	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,384.00000	2,455	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			256.00000	243	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,261.00000	3,338	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			180.00000	170	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,185.00000	4,265	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			944.00000	900	19.00	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	13.70	Put		750.00000	795	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,611.00000	4,523	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		16.00000	18	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,641.00000	3,552	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		47.00000	47	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,678.00000	2,591	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		83.00000	86	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,797.00000	1,723	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		202.00000	218	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		722.00000	688	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,127.00000	1,183	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		476.00000	454	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		1,881.00000	1,949	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		323.00000	307	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,728.00000	2,802	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		221.00000	210	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,626.00000	3,705	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		105.00000	99	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,511.00000	5,594	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		43.00000	40	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,448.00000	7,535	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,465.00000	4,377	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		20.00000	22	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,495.00000	3,406	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		50.00000	51	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,537.00000	2,451	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		93.00000	96	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,682.00000	1,610	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		237.00000	255	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		449.00000	428	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,004.00000	2,073	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		210.00000	199	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		3,765.00000	3,844	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		100.00000	94	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,655.00000	5,739	27.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		40.00000	38	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,595.00000	7,683	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		96.00000	91	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		5,752.00000	5,836	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		38.00000	36	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		7,693.00000	7,781	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		95.00000	89	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		5,800.00000	5,884	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		37.00000	35	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		7,743.00000	7,830	27.86	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	19.75	Call		90.00000	84	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		5,945.00000	6,029	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		35.00000	33	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		7,890.00000	7,978	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		87.00000	81	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,042.00000	6,126	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		33.00000	31	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		7,988.00000	8,076	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		85.00000	79	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		6,090.00000	6,174	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		32.00000	30	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,037.00000	8,125	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		83.00000	77	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,138.00000	6,222	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		31.00000	29	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,087.00000	8,174	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,886.00000	3,797	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		41.00000	42	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,915.00000	2,828	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		70.00000	73	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,997.00000	1,920	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		152.00000	165	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		1,274.00000	1,217	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		429.00000	462	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		357.00000	339	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,512.00000	2,584	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		169.00000	160	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,324.00000	4,405	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		79.00000	74	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,235.00000	6,319	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		30.00000	28	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,185.00000	8,273	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.02720	14.12070		19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,042.00000	1,001	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,022.00000	1,074	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,354.00000	1,301	18.33	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	13.40	Put		633.00000	674	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		987.00000	948	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,116.00000	1,170	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		342.00000	328	24.29	0.00	0	12,188.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,721.00000	3,801	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		969.00000	931	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,148.00000	1,203	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		1,005.00000	965	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,084.00000	1,138	19.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.15	Call		1,023.00000	983	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,053.00000	1,106	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,102.00000	1,058	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		931.00000	981	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,187.00000	1,140	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		817.00000	863	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,165.00000	1,119	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		845.00000	892	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,233.00000	1,184	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		762.00000	807	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,280.00000	1,229	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		709.00000	752	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,102.00000	1,058	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		931.00000	981	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,062.00000	1,019	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		991.00000	1,042	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,082.00000	1,038	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		961.00000	1,011	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,123.00000	1,078	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		902.00000	951	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,210.00000	1,162	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		789.00000	835	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,144.00000	1,098	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		873.00000	921	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,210.00000	1,162	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		789.00000	835	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,123.00000	1,078	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		902.00000	951	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,304.00000	1,253	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		683.00000	726	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,329.00000	1,277	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		658.00000	699	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,433.00000	1,377	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		562.00000	600	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,380.00000	1,326	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		609.00000	649	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		870.00000	836	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,350.00000	1,409	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		952.00000	914	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,181.00000	1,237	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,039.00000	1,964	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		268.00000	287	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,680.00000	1,611	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		409.00000	434	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		673.00000	647	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.35	Put		1,903.00000	1,970	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		489.00000	469	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,718.00000	2,792	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		357.00000	343	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,587.00000	3,666	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		267.00000	256	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,496.00000	4,579	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,077.00000	2,001	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		256.00000	274	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,714.00000	1,645	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		393.00000	417	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,406.00000	1,351	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		585.00000	624	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		685.00000	658	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,864.00000	1,931	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		497.00000	477	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,676.00000	2,750	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		363.00000	348	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,542.00000	3,621	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		271.00000	260	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,451.00000	4,532	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,527.00000	5,434	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		6.00000	7	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,075.00000	3,982	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		54.00000	55	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,655.00000	2,571	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		134.00000	144	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,516.00000	1,457	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		495.00000	530	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		531.00000	509	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,510.00000	2,582	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		332.00000	319	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,811.00000	3,891	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		215.00000	206	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,194.00000	5,278	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		142.00000	135	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,621.00000	6,708	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,973.00000	5,880	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	3	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,502.00000	4,411	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		31.00000	34	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,055.00000	2,969	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		85.00000	92	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,819.00000	1,747	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		348.00000	370	17.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.65	Call			611.00000	587	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,140.00000	2,210	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			380.00000	364	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,409.00000	3,487	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			244.00000	234	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,774.00000	4,857	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			162.00000	154	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,191.00000	6,277	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,222.00000	6,129	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,743.00000	4,652	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			22.00000	24	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,295.00000	3,202	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			74.00000	75	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,001.00000	1,927	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			281.00000	300	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			662.00000	637	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,942.00000	2,009	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			410.00000	393	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,189.00000	3,266	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			263.00000	252	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,543.00000	4,625	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			173.00000	166	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,952.00000	6,038	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,646.00000	4,555	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			25.00000	28	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,684.00000	3,592	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			64.00000	64	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,742.00000	2,658	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			121.00000	130	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,927.00000	1,854	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			306.00000	327	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			902.00000	866	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,281.00000	1,339	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			641.00000	616	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,020.00000	2,089	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			466.00000	447	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,845.00000	2,919	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,782.00000	3,689	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			61.00000	62	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,831.00000	2,745	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			110.00000	118	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			935.00000	898	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,214.00000	1,270	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			481.00000	461	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.40	Put		2,760.00000	2,834	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		352.00000	338	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,631.00000	3,711	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,791.00000	4,700	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		20.00000	23	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,831.00000	3,738	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		60.00000	61	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,875.00000	2,790	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		104.00000	112	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		337.00000	323	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,766.00000	3,846	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		826.00000	793	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,455.00000	1,516	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		592.00000	569	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,221.00000	2,292	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		430.00000	412	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,059.00000	3,135	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		318.00000	305	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		3,947.00000	4,028	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		757.00000	728	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,637.00000	1,700	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		548.00000	527	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,427.00000	2,500	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		397.00000	381	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,277.00000	3,354	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		296.00000	285	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,176.00000	4,257	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,406.00000	4,316	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		35.00000	39	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,441.00000	3,348	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		70.00000	71	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,525.00000	2,442	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		155.00000	165	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,748.00000	1,678	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		378.00000	401	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		696.00000	669	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,825.00000	1,892	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		505.00000	485	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,635.00000	2,707	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		368.00000	353	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,498.00000	3,576	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		275.00000	264	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,405.00000	4,486	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,263.00000	4,174	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		43.00000	47	21.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.90	Call		2,398.00000	2,316	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		178.00000	189	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,646.00000	1,578	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		425.00000	451	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,216.00000	4,127	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		45.00000	50	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,246.00000	3,154	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		76.00000	77	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,357.00000	2,275	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		186.00000	198	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,613.00000	1,546	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		442.00000	469	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		652.00000	626	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,981.00000	2,049	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		473.00000	454	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,803.00000	2,877	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		347.00000	333	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,676.00000	3,756	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		259.00000	248	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,589.00000	4,671	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,122.00000	4,031	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		51.00000	54	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,149.00000	3,060	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		79.00000	83	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,274.00000	2,194	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		203.00000	217	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,548.00000	1,485	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		477.00000	508	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		631.00000	606	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,060.00000	2,129	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		458.00000	439	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,887.00000	2,962	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		252.00000	241	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,681.00000	4,764	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,026.00000	3,933	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		55.00000	56	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,194.00000	2,116	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		223.00000	239	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,487.00000	1,430	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		517.00000	553	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		444.00000	426	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,973.00000	3,048	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		327.00000	314	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,857.00000	3,937	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,311.00000	4,221	21.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.85	Put		40.00000	44	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,343.00000	3,251	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		73.00000	74	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,441.00000	2,358	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		170.00000	181	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,454.00000	4,364	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		33.00000	36	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,489.00000	3,397	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		69.00000	70	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,568.00000	2,485	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		148.00000	158	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,783.00000	1,713	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		363.00000	385	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		708.00000	680	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,787.00000	1,853	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		514.00000	493	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,593.00000	2,666	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		374.00000	359	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,453.00000	3,532	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		280.00000	268	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,359.00000	4,440	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,489.00000	3,397	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		69.00000	70	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,568.00000	2,485	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		148.00000	158	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,783.00000	1,713	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		363.00000	385	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		708.00000	680	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,787.00000	1,853	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,169.00000	4,080	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		48.00000	53	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,198.00000	3,105	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		77.00000	78	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,315.00000	2,234	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		195.00000	207	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,580.00000	1,514	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		459.00000	486	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		255.00000	245	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,635.00000	4,717	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,101.00000	3,014	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		80.00000	87	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,233.00000	2,155	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		213.00000	228	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		621.00000	597	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,100.00000	2,170	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.60	Call			451.00000	432	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			2,930.00000	3,005	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			248.00000	237	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,727.00000	4,810	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,598.00000	4,507	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			27.00000	30	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,635.00000	3,543	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			65.00000	66	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,698.00000	2,614	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			128.00000	137	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,891.00000	1,818	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			320.00000	341	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			745.00000	715	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,674.00000	1,738	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			539.00000	518	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,469.00000	2,541	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			391.00000	376	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,321.00000	3,398	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			292.00000	280	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,222.00000	4,303	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			190.00000	182	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,619.00000	5,704	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			109.00000	103	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,538.00000	7,626	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,538.00000	3,445	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			67.00000	68	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			2,611.00000	2,528	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			141.00000	150	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			185.00000	177	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			5,714.00000	5,800	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			106.00000	100	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			7,635.00000	7,723	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			180.00000	172	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			5,809.00000	5,895	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			103.00000	98	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			7,732.00000	7,821	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			4,358.00000	4,269	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			38.00000	41	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			3,392.00000	3,300	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			71.00000	72	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			2,483.00000	2,400	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			162.00000	173	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			583.00000	560	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,262.00000	2,333	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			313.00000	301	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.80	Put		3,993.00000	4,074	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		178.00000	170	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,857.00000	5,943	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		102.00000	96	28.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,781.00000	7,869	28.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,246.00000	3,154	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		76.00000	77	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,357.00000	2,275	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		186.00000	198	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,613.00000	1,546	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		442.00000	469	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		556.00000	535	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,385.00000	2,458	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		300.00000	288	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,130.00000	4,211	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		171.00000	163	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,000.00000	6,086	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		98.00000	93	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		7,927.00000	8,015	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		556.00000	535	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,385.00000	2,458	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		168.00000	161	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,048.00000	6,134	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		96.00000	91	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		7,976.00000	8,064	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		522.00000	501	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,552.00000	2,624	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		284.00000	272	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,313.00000	4,395	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		92.00000	86	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,121.00000	8,209	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,977.00000	3,884	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		57.00000	57	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		3,010.00000	2,924	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		89.00000	97	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		2,154.00000	2,077	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		234.00000	250	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		1,460.00000	1,403	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		539.00000	576	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		159.00000	152	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,239.00000	6,325	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		90.00000	85	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,170.00000	8,257	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,880.00000	3,787	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		59.00000	60	20.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.30	Call		2,920.00000	2,834	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		99.00000	107	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		155.00000	147	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,334.00000	6,420	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		87.00000	81	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,266.00000	8,354	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,928.00000	3,836	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		58.00000	58	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,965.00000	2,879	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		94.00000	102	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,116.00000	2,039	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		245.00000	262	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		157.00000	150	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,286.00000	6,372	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		89.00000	83	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,218.00000	8,306	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		0.00000	276	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		0.00000	4,349	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		0.00000	157	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		0.00000	6,229	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		0.00000	88	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		0.00000	8,161	28.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.54750	11.54860		18.32	138,570.00	12	21,974.00
€ / R On 14/09/2009 Currency Future	11.55	Call		343.00000	338	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		344.00000	340	18.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		302.00000	297	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		403.00000	400	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		302.00000	297	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		403.00000	400	18.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		283.00000	278	18.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		434.00000	431	18.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		322.00000	317	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		373.00000	369	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		367.00000	362	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		318.00000	314	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		474.00000	470	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		226.00000	222	18.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		504.00000	500	18.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		206.00000	202	18.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		96.00000	94	20.96	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,047.00000	1,047	20.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		567.00000	564	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		169.00000	166	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		601.00000	597	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.10	Put			152.00000	150	17.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			671.00000	668	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			122.00000	120	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			446.00000	441	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			247.00000	244	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			392.00000	387	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			293.00000	290	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			392.00000	387	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			293.00000	290	18.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			418.00000	414	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			270.00000	266	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			446.00000	441	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			247.00000	244	18.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			248.00000	244	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			499.00000	496	19.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			232.00000	228	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			533.00000	531	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			265.00000	260	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			466.00000	463	18.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			217.00000	213	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			568.00000	566	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			190.00000	186	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			641.00000	639	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			203.00000	199	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			604.00000	602	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			177.00000	174	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			679.00000	677	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			166.00000	163	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			717.00000	715	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			110.00000	108	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			961.00000	961	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			126.00000	124	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			878.00000	876	20.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			135.00000	133	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			836.00000	835	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			103.00000	101	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,004.00000	1,003	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			84.00000	82	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,135.00000	1,135	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			78.00000	77	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,180.00000	1,179	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			64.00000	63	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,315.00000	1,315	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			49.00000	48	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,500.00000	1,501	22.36	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	13.20	Call		37.00000	37	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,689.00000	1,690	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		40.00000	40	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,641.00000	1,642	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		40.00000	40	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,641.00000	1,642	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		25.00000	25	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,977.00000	1,978	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		24.00000	24	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,025.00000	2,026	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		27.00000	27	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,928.00000	1,930	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		29.00000	29	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,880.00000	1,881	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		31.00000	31	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,832.00000	1,833	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		31.00000	31	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,832.00000	1,833	23.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		35.00000	35	23.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,736.00000	1,737	23.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		20.00000	20	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,171.00000	2,173	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		17.00000	17	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,318.00000	2,319	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		16.00000	16	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,367.00000	2,368	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		22.00000	23	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,074.00000	2,075	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		33.00000	33	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,784.00000	1,785	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		33.00000	33	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,784.00000	1,785	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		29.00000	29	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,880.00000	1,881	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		46.00000	45	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,547.00000	1,548	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		19.00000	19	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,220.00000	2,221	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		21.00000	21	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,123.00000	2,124	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		16.00000	16	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,367.00000	2,368	24.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		15.00000	15	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,417.00000	2,418	25.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		14.00000	14	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.00	Put		2,466.00000	2,467	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		13.00000	13	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,564.00000	2,565	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		18.00000	18	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,269.00000	2,270	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		43.00000	42	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,594.00000	1,595	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		12.00000	11	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,663.00000	2,664	25.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		6.00000	6	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,308.00000	3,309	27.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		18.00000	18	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,269.00000	2,270	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		13.00000	13	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,564.00000	2,565	25.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		11.00000	10	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,762.00000	2,763	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		10.00000	9	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,861.00000	2,862	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		9.00000	8	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,960.00000	2,961	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		8.00000	8	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,059.00000	3,060	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		22.00000	23	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,074.00000	2,075	24.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		11.00000	10	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,762.00000	2,763	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		10.00000	9	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,861.00000	2,862	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		73.00000	72	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,224.00000	1,224	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		64.00000	63	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,315.00000	1,315	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		56.00000	55	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,407.00000	1,408	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		24.00000	24	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,025.00000	2,026	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		14.00000	13	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,515.00000	2,516	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		12.00000	12	25.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,614.00000	2,615	25.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		11.00000	11	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,712.00000	2,713	25.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		43.00000	42	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,594.00000	1,595	22.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Call		56.00000	55	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,407.00000	1,408	22.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		60.00000	59	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,361.00000	1,361	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		52.00000	51	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,453.00000	1,454	22.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		17.00000	17	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,318.00000	2,319	24.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		46.00000	45	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,547.00000	1,548	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		21.00000	21	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,123.00000	2,124	24.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		68.00000	67	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,270.00000	1,270	21.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		84.00000	82	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,135.00000	1,135	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		118.00000	116	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		919.00000	918	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		90.00000	88	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,091.00000	1,091	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		155.00000	152	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		756.00000	755	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		118.00000	116	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		919.00000	918	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		60.00000	59	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,361.00000	1,361	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		166.00000	163	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		717.00000	715	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		145.00000	142	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		796.00000	795	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		155.00000	152	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		756.00000	755	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		78.00000	77	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,180.00000	1,179	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,149.00000	5,148	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,649.00000	3,648	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,153.00000	2,152	22.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		4.00000	4	22.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		745.00000	742	17.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		97.00000	95	17.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	4	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,855.00000	3,856	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	29.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.90	Put		5,352.00000	5,353	29.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,851.00000	6,853	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,449.00000	5,447	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,949.00000	3,948	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,450.00000	2,449	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		1.00000	1	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		992.00000	990	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		43.00000	42	17.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		5.00000	5	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,556.00000	3,557	28.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,052.00000	5,053	29.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	29.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,551.00000	6,553	29.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,599.00000	5,598	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,099.00000	4,098	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,599.00000	2,598	22.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	22.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,130.00000	1,128	18.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		31.00000	31	18.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		6.00000	6	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,407.00000	3,408	28.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,902.00000	4,903	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,401.00000	6,403	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		535.00000	531	18.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		187.00000	184	18.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		418.00000	414	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		270.00000	266	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		217.00000	213	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		568.00000	566	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		322.00000	317	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		373.00000	369	18.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		567.00000	564	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		169.00000	166	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		232.00000	228	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		533.00000	531	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		635.00000	632	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		137.00000	134	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.95	Call			708.00000	704	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			109.00000	107	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			865.00000	862	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			66.00000	65	17.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			784.00000	781	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			86.00000	84	17.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			906.00000	904	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			58.00000	56	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			824.00000	821	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			75.00000	74	17.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,549.00000	4,548	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,549.00000	3,548	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	20.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,550.00000	2,548	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,564.00000	1,562	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			15.00000	14	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			5.00000	5	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,457.00000	3,458	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	0	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,452.00000	5,453	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,451.00000	7,453	28.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,399.00000	4,398	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,399.00000	3,398	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,400.00000	2,399	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	22.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,418.00000	1,416	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			19.00000	18	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			5.00000	5	28.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,606.00000	3,607	28.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,602.00000	5,603	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,601.00000	7,603	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,299.00000	4,298	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,299.00000	3,298	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,301.00000	2,300	22.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			3.00000	2	22.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,321.00000	1,319	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.25	Put			22.00000	22	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			4.00000	4	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,706.00000	3,707	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	30.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,702.00000	5,703	30.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,701.00000	7,703	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,249.00000	4,248	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,249.00000	3,248	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,252.00000	2,250	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	3	22.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,273.00000	1,271	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			24.00000	24	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			4.00000	4	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,756.00000	3,757	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,752.00000	5,753	30.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	28.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,751.00000	7,753	28.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			4,049.00000	4,048	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			3,049.00000	3,048	22.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	22.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			2,055.00000	2,053	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			6.00000	6	22.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			1,083.00000	1,081	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			34.00000	33	17.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			4.00000	3	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			3,955.00000	3,956	29.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call			0.00000	0	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			5,952.00000	5,953	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			7,951.00000	7,953	28.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,999.00000	3,998	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,999.00000	2,998	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			2,006.00000	2,004	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			7.00000	7	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,036.00000	1,034	17.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			37.00000	36	17.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			4.00000	3	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,005.00000	4,006	29.76	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.55	Call		0.00000	0	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,002.00000	6,003	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,001.00000	8,003	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,949.00000	2,948	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		0.00000	0	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,957.00000	1,955	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		8.00000	8	22.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		3.00000	3	29.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,055.00000	4,056	29.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		0.00000	0	30.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,052.00000	6,053	30.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,051.00000	8,053	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,849.00000	3,848	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,849.00000	2,848	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call		1,858.00000	1,856	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put		9.00000	9	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call		3.00000	3	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put		4,154.00000	4,155	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call		0.00000	0	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put		6,152.00000	6,153	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call		0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put		8,151.00000	8,153	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call		3,899.00000	3,898	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call		2,899.00000	2,898	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	0	22.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call		1,907.00000	1,906	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put		9.00000	8	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call		949.00000	946	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put		50.00000	49	17.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call		3.00000	3	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put		4,104.00000	4,105	29.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		0.00000	0	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,102.00000	6,103	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,101.00000	8,103	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.74640	11.74780		18.84	35,239.20	3	11,514.00
€ / R On 14/12/2009 Currency Future	11.75	Call		568.00000	564	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		570.00000	567	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		531.00000	526	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		633.00000	630	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Call			420.00000	415	20.12	0.00	0	13,397.00
€ / R On 14/12/2009 Currency Future	12.20	Put			873.00000	869	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			90.00000	80	24.66	0.00	0	12,462.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,942.00000	2,933	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			513.00000	509	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			665.00000	662	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			549.00000	545	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			601.00000	598	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			589.00000	585	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			541.00000	539	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			680.00000	677	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			432.00000	431	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			730.00000	728	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			383.00000	381	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			784.00000	782	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			336.00000	335	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			841.00000	839	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			293.00000	293	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			656.00000	653	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			458.00000	457	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			633.00000	630	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			485.00000	483	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			611.00000	607	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			513.00000	510	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			480.00000	475	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			732.00000	729	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			464.00000	459	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			766.00000	763	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			449.00000	444	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			801.00000	798	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			496.00000	491	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			698.00000	695	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			434.00000	429	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			837.00000	833	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			407.00000	402	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			909.00000	905	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			336.00000	330	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,138.00000	1,134	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			358.00000	352	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,060.00000	1,056	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			369.00000	364	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,022.00000	1,018	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			316.00000	310	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,218.00000	1,214	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			307.00000	301	21.54	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	12.70	Put		1,259.00000	1,254	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		297.00000	291	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,300.00000	1,295	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		289.00000	283	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,341.00000	1,336	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		257.00000	251	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,509.00000	1,504	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		229.00000	223	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,682.00000	1,677	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		206.00000	199	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,858.00000	1,853	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		217.00000	211	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,769.00000	1,764	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		211.00000	205	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,814.00000	1,809	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		211.00000	205	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,814.00000	1,809	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		181.00000	175	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,083.00000	2,078	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		176.00000	170	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,129.00000	2,124	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		186.00000	179	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,038.00000	2,033	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		190.00000	184	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,993.00000	1,988	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		195.00000	189	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,948.00000	1,943	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		190.00000	184	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,993.00000	1,988	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		200.00000	194	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,903.00000	1,898	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		160.00000	153	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,262.00000	2,256	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		223.00000	217	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,725.00000	1,720	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		74.00000	64	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,176.00000	3,167	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		172.00000	166	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,174.00000	2,169	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		148.00000	140	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,350.00000	2,344	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		137.00000	129	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,439.00000	2,433	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		127.00000	118	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,529.00000	2,522	24.60	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	14.25	Call			117.00000	109	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,620.00000	2,612	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			217.00000	211	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,769.00000	1,764	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			206.00000	199	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,858.00000	1,853	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			166.00000	159	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,218.00000	2,213	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			154.00000	146	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,306.00000	2,300	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			142.00000	135	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,395.00000	2,388	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			249.00000	243	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,552.00000	1,547	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			236.00000	230	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,638.00000	1,633	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			181.00000	175	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,083.00000	2,078	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			236.00000	230	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,638.00000	1,633	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			160.00000	153	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,262.00000	2,256	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			242.00000	236	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,595.00000	1,590	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			166.00000	159	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,218.00000	2,213	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			154.00000	146	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,306.00000	2,300	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			132.00000	124	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,484.00000	2,477	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			137.00000	129	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,439.00000	2,433	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			264.00000	258	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,466.00000	1,462	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			272.00000	266	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,424.00000	1,420	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			242.00000	236	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,595.00000	1,590	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			186.00000	179	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,038.00000	2,033	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			272.00000	266	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,424.00000	1,420	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			280.00000	274	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,382.00000	1,378	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			249.00000	243	22.54	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	13.05	Put			1,552.00000	1,547	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			347.00000	341	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,099.00000	1,095	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			326.00000	320	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,178.00000	1,174	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			381.00000	376	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			984.00000	980	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			316.00000	310	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,218.00000	1,214	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			394.00000	389	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			946.00000	942	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			369.00000	364	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,022.00000	1,018	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			326.00000	320	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,178.00000	1,174	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,221.00000	1,220	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			123.00000	124	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			870.00000	869	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			273.00000	272	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			86.00000	76	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,988.00000	2,980	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,392.00000	1,391	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			94.00000	95	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			997.00000	997	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			200.00000	200	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			705.00000	702	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			407.00000	406	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			80.00000	70	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,082.00000	3,073	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,226.00000	2,224	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			28.00000	28	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			932.00000	931	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			234.00000	235	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			43.00000	33	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,845.00000	3,837	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			18.00000	16	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,320.00000	5,319	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	8	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,810.00000	6,811	29.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,518.00000	2,517	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	20	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,138.00000	1,138	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			140.00000	141	16.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			54.00000	44	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,556.00000	3,548	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.75	Call			21.00000	18	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,023.00000	5,021	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			10.00000	9	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,512.00000	6,513	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			420.00000	415	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			873.00000	869	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,666.00000	2,664	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			18.00000	17	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,263.00000	1,262	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			115.00000	116	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			61.00000	51	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,413.00000	3,404	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			23.00000	19	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,875.00000	4,872	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			11.00000	10	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,363.00000	6,364	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,951.00000	3,950	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			3.00000	3	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,961.00000	2,959	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			13.00000	13	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,985.00000	1,983	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			37.00000	37	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,102.00000	1,101	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			154.00000	155	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			77.00000	67	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,129.00000	3,120	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			35.00000	27	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,088.00000	4,081	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,051.00000	4,049	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	3	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,059.00000	3,058	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			12.00000	11	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,081.00000	2,079	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			33.00000	32	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,179.00000	1,179	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			131.00000	132	16.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			83.00000	73	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,035.00000	3,027	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			38.00000	29	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,990.00000	3,983	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,100.00000	4,099	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			2.00000	2	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,109.00000	3,107	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			11.00000	11	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,129.00000	2,127	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.65	Put			31.00000	31	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			39.00000	30	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,942.00000	3,934	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,852.00000	3,850	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			4.00000	4	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,862.00000	2,861	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			14.00000	14	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,891.00000	1,889	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			43.00000	43	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,031.00000	1,031	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			184.00000	184	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			71.00000	61	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,223.00000	3,215	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			33.00000	26	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,186.00000	4,179	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,752.00000	3,751	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			5.00000	4	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,764.00000	2,762	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	16	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,798.00000	1,796	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			50.00000	50	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			964.00000	963	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			217.00000	217	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			66.00000	56	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,318.00000	3,309	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			32.00000	25	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,284.00000	4,278	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,653.00000	3,651	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			5.00000	5	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,706.00000	1,704	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			58.00000	58	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			901.00000	900	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			253.00000	253	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			30.00000	23	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,382.00000	4,377	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,703.00000	3,701	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			5.00000	5	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,715.00000	2,713	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			17.00000	17	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,752.00000	1,750	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			54.00000	54	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			63.00000	53	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,365.00000	3,357	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			31.00000	24	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,333.00000	4,328	25.47	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	7.85	Call			3,901.00000	3,900	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			4.00000	3	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,912.00000	2,910	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			14.00000	13	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,938.00000	1,936	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			40.00000	40	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,066.00000	1,066	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			168.00000	169	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			34.00000	26	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,137.00000	4,130	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			4,001.00000	3,999	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			3.00000	3	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			3,010.00000	3,009	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			12.00000	12	22.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			2,032.00000	2,031	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			34.00000	34	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			36.00000	28	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,039.00000	4,031	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,150.00000	4,148	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,158.00000	3,156	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			10.00000	10	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,177.00000	2,176	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			30.00000	29	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			41.00000	32	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			3,893.00000	3,885	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,150.00000	4,148	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,249.00000	4,248	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	2	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,257.00000	3,255	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			9.00000	9	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,274.00000	2,273	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			27.00000	26	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,349.00000	1,348	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			101.00000	101	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			97.00000	87	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,849.00000	2,841	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			44.00000	35	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,797.00000	3,789	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,449.00000	4,447	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,455.00000	3,453	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	7	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,470.00000	2,468	20.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.30	Put		22.00000	21	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,525.00000	1,523	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		77.00000	77	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		113.00000	104	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,665.00000	2,658	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		52.00000	42	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,604.00000	3,596	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,549.00000	4,547	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	1	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,554.00000	3,552	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		6.00000	6	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,567.00000	2,566	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		20.00000	19	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,615.00000	1,613	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		67.00000	67	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		122.00000	113	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,574.00000	2,567	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		56.00000	46	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,508.00000	3,500	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		17.00000	15	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,469.00000	5,469	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		6.00000	5	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,458.00000	7,459	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		16.00000	15	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,568.00000	5,568	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		5.00000	5	30.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,558.00000	7,559	30.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,349.00000	4,348	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,356.00000	3,354	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		8.00000	8	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,372.00000	2,370	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		24.00000	24	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,436.00000	1,435	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		88.00000	88	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		48.00000	39	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,700.00000	3,692	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		15.00000	14	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,668.00000	5,668	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		5.00000	5	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,657.00000	7,658	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		15.00000	14	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,767.00000	5,767	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		5.00000	5	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,757.00000	7,758	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.65	Call		14.00000	13	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,916.00000	5,917	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	4	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,907.00000	7,908	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		13.00000	13	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,015.00000	6,016	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		4.00000	4	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,006.00000	8,008	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		12.00000	11	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,164.00000	6,165	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		4.00000	4	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,156.00000	8,157	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		12.00000	12	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,115.00000	6,115	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		4.00000	4	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,106.00000	8,107	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.94580	11.94800		19.09	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	11.95	Call		742.00000	737	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		744.00000	741	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		705.00000	700	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		807.00000	805	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		688.00000	683	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		840.00000	837	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		723.00000	718	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		775.00000	772	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		782.00000	777	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		684.00000	681	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		846.00000	842	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		598.00000	596	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		846.00000	842	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		598.00000	596	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		892.00000	888	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		544.00000	542	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		941.00000	936	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		493.00000	491	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		1,018.00000	1,014	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		420.00000	418	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		803.00000	798	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		655.00000	652	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		761.00000	756	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		713.00000	711	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		824.00000	819	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		626.00000	624	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		671.00000	666	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		873.00000	870	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
€ / R On 15/03/2010 Currency Future	12.20	Call		655.00000	650	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		907.00000	904	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		639.00000	634	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		941.00000	938	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,713.00000	3,711	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		15.00000	15	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,732.00000	2,730	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		34.00000	34	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,791.00000	1,788	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		93.00000	93	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,073.00000	1,070	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		375.00000	374	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		406.00000	400	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,708.00000	1,704	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		269.00000	263	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,571.00000	2,568	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		174.00000	169	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,476.00000	3,474	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		113.00000	108	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,415.00000	4,412	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,762.00000	3,760	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		14.00000	14	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,781.00000	2,779	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		33.00000	33	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,833.00000	1,831	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		85.00000	85	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,102.00000	1,098	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		354.00000	352	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		414.00000	409	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,666.00000	1,663	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		275.00000	270	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,527.00000	2,524	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		178.00000	173	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,430.00000	3,427	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		116.00000	111	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,368.00000	4,365	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,861.00000	3,859	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		13.00000	13	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,879.00000	2,877	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		31.00000	31	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,919.00000	1,917	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		71.00000	71	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,161.00000	1,158	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		313.00000	312	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		432.00000	427	21.89	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	13.10	Put		1,584.00000	1,581	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		288.00000	283	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,440.00000	2,437	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		186.00000	181	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,338.00000	3,335	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		122.00000	118	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,274.00000	4,272	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,910.00000	3,908	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		12.00000	12	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,928.00000	2,926	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		30.00000	30	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,963.00000	1,961	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		65.00000	65	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,192.00000	1,188	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		294.00000	293	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		442.00000	436	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,544.00000	1,540	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		295.00000	289	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,397.00000	2,393	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		190.00000	184	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,292.00000	3,289	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		126.00000	121	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,228.00000	4,225	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,811.00000	3,809	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		13.00000	13	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,830.00000	2,828	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		32.00000	32	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,876.00000	1,874	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		78.00000	78	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,131.00000	1,128	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		333.00000	332	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		423.00000	418	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,625.00000	1,622	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		281.00000	276	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,483.00000	2,480	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		182.00000	177	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,384.00000	3,381	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		119.00000	114	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,321.00000	4,319	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,058.00000	4,056	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		10.00000	10	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,075.00000	3,073	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		27.00000	27	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,100.00000	2,098	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		52.00000	52	16.39	0.00	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	10.90	Call			1,290.00000	1,286	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			242.00000	241	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			472.00000	466	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,424.00000	1,420	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			314.00000	309	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,266.00000	2,263	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			202.00000	197	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,154.00000	3,151	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			135.00000	130	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,087.00000	4,084	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,156.00000	4,154	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			8.00000	8	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,173.00000	3,171	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			25.00000	25	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,197.00000	2,194	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			49.00000	49	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,361.00000	1,357	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			213.00000	212	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			493.00000	488	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,345.00000	1,342	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			326.00000	321	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,178.00000	2,175	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			211.00000	206	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,063.00000	3,060	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			140.00000	135	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			3,992.00000	3,990	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,107.00000	4,105	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			9.00000	9	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,124.00000	3,122	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			26.00000	26	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,148.00000	2,146	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			50.00000	50	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,325.00000	1,322	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			227.00000	226	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			483.00000	477	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,385.00000	1,381	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			320.00000	315	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,222.00000	2,219	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			206.00000	201	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,108.00000	3,105	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			137.00000	133	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,039.00000	4,037	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,960.00000	3,957	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			12.00000	12	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,977.00000	2,975	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.00	Put		29.00000	29	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		2,007.00000	2,005	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		59.00000	59	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,223.00000	1,220	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		275.00000	274	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		452.00000	446	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,504.00000	1,500	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		302.00000	296	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,354.00000	2,350	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		194.00000	188	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,246.00000	3,243	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		129.00000	124	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,181.00000	4,178	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		4,009.00000	4,007	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		11.00000	11	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		3,027.00000	3,024	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		29.00000	28	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		2,052.00000	2,049	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		54.00000	54	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,255.00000	1,252	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		257.00000	256	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		462.00000	456	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,464.00000	1,460	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		309.00000	303	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,311.00000	2,307	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		198.00000	193	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,200.00000	3,197	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		132.00000	128	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,134.00000	4,132	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,205.00000	4,203	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		7.00000	7	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,222.00000	3,219	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		24.00000	24	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,245.00000	2,243	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		47.00000	47	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,397.00000	1,394	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		199.00000	198	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		505.00000	499	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,307.00000	1,303	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		332.00000	327	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,134.00000	2,131	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		215.00000	210	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,017.00000	3,014	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		143.00000	138	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,945.00000	3,942	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.70	Call			4,255.00000	4,252	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	7	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,271.00000	3,268	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			23.00000	23	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,294.00000	2,291	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			46.00000	45	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,434.00000	1,431	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			186.00000	185	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			516.00000	511	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,268.00000	1,265	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			339.00000	333	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,091.00000	2,087	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			220.00000	215	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			2,972.00000	2,969	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			146.00000	141	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,898.00000	3,895	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,452.00000	4,450	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			4.00000	4	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,467.00000	3,464	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			19.00000	19	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,488.00000	2,486	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			40.00000	40	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,587.00000	1,584	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			139.00000	138	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			567.00000	561	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,119.00000	1,116	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			366.00000	361	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			1,918.00000	1,915	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			240.00000	235	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,792.00000	2,789	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			158.00000	153	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,710.00000	3,707	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,601.00000	4,599	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			3.00000	3	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,614.00000	3,612	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			16.00000	16	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,635.00000	2,632	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			37.00000	36	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,708.00000	1,705	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			110.00000	109	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			609.00000	604	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,011.00000	1,008	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			389.00000	384	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,791.00000	1,788	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			257.00000	252	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.35	Put		2,659.00000	2,656	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		167.00000	163	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,569.00000	3,567	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		64.00000	58	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,466.00000	5,463	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		22.00000	21	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,424.00000	7,425	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		59.00000	54	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,611.00000	5,608	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		20.00000	20	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,572.00000	7,574	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,353.00000	4,351	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		5.00000	5	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,369.00000	3,366	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		21.00000	21	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,391.00000	2,388	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		43.00000	43	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,509.00000	1,506	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		161.00000	160	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		352.00000	347	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,004.00000	2,001	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		151.00000	147	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,803.00000	3,801	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		56.00000	51	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,708.00000	5,705	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		19.00000	19	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,671.00000	7,673	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		53.00000	48	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,805.00000	5,802	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		18.00000	18	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,770.00000	7,772	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,107.00000	4,105	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		9.00000	9	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		49.00000	44	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		5,951.00000	5,948	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		17.00000	17	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		7,919.00000	7,921	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		47.00000	42	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,049.00000	6,046	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		16.00000	16	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,018.00000	8,020	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		43.00000	39	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,195.00000	6,193	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		15.00000	15	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,167.00000	8,169	28.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	18.05	Call			44.00000	40	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,146.00000	6,144	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			15.00000	15	28.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,117.00000	8,119	28.36	0.00	0	0.00
AL12 On 06/08/2009 Index Future				313.92600	313.73900		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				244.53900	244.55200		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				275.92800	275.78900		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				308.66800	308.47300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				287.18400	287.44400		0.00	157,951,200.00	55	695.00
ALBI On 05/11/2009 Index Future				292.37400	292.64000		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				298.40200	298.23700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				123.98700	123.92500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.23800	126.17400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.62200	128.55800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				289.60800	289.35400		0.00	0.00	0	566.00
GOVI On 05/11/2009 jGovi				294.80750	294.54900		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				300.37650	300.11300		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				357.69600	357.69600		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				364.86800	364.86800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.87400	7.88200		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.96500	8.97800		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.58700	8.61800		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.83100	8.84800		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap				9.09100	9.10300		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap				9.09400	9.11300		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap				9.10100	9.11700		20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.55800		7.54600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.29100		7.28900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.36800		7.38600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.61300		7.64500		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.85900		7.87500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.14300		8.17000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.86300		7.87900		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.02000		8.03800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.24300		8.26300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.72400		8.74200		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.83700		8.85600		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.97200		8.99100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.02600		9.04100		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.07300		9.08900		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.13100		9.14800		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.58200		7.58500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.31600		7.32500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.49500		7.50800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.65800		7.66400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.62400		7.62300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.79700		7.78800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			273.99200		277.13100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			278.96700		282.16200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			284.23600		287.49200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.22100		7.23200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,578.00000	2,589	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,824.00000	2,835	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,237.00000	1,236	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			16.00000	15	1.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/08/2009 Bond Future			8.59000		8.60100		7.75	0.00	0	6,435.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,491.00000	3,537	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			92.00000	78	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.68800		8.70000		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			300.00000	302	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,648.00000	6,589	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.76600		8.77900		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			874.00000	884	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,061.00000	6,007	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.79600		8.81000		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,389.00000	2,413	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,860.00000	3,818	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.07100		9.09200		16.57	0.00	0	11,013.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,405.00000	1,450	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,279.00000	2,125	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			0.00000	0	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			16,683.00000	16,485	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.12100		9.14200		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,508.00000	3,581	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,843.00000	4,721	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,539.00000	2,596	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,283.00000	6,144	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			432.00000	444	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,623.00000	14,438	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			240.00000	247	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,260.00000	17,071	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.16500		9.18700		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,097.00000	2,142	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,246.00000	11,088	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.18900		9.21200		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,449.00000	5,540	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			7,406.00000	7,286	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.64700		8.66800		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,531.00000	2,602	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			108.00000	90	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.72300		8.74600		7.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			239.00000	246	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,453.00000	5,367	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.79200		8.81600		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			504.00000	517	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,779.00000	5,699	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.82000		8.84600		6.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future	8.50	Call			1,903.00000	1,941	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,199.00000	3,140	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.08700		9.09800		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,529.00000	1,543	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			702.00000	656	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.16200		9.17400		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			150.00000	151	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,631.00000	9,567	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.23400		9.24600		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,064.00000	1,073	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,693.00000	6,640	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.27200		9.28500		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,923.00000	2,947	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,379.00000	4,338	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.10500		9.11600		12.71	0.00	0	1,062.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,593.00000	1,606	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			803.00000	751	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.17300		9.18400		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			160.00000	160	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,625.00000	10,561	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.23400		9.24600		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,164.00000	1,174	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,351.00000	7,293	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.27000		9.28200		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,218.00000	3,242	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,802.00000	4,760	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.65900		8.68000		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,074.00000	2,133	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			96.00000	80	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			6,136.00000	6,062	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.74400		8.76700		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			192.00000	198	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,549.00000	4,478	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.82300		8.84800		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			399.00000	410	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,795.00000	4,727	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.86300		8.89000		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,845.00000	1,880	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,266.00000	2,220	5.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/08/2009 Bond Future			9.20400	9.21500		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call		1,286.00000	1,293	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,075.00000	1,016	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.26700	9.27900		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		139.00000	139	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		11,565.00000	11,495	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.32600	9.33700		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,151.00000	1,160	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,783.00000	7,728	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.36400	9.37600		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		3,746.00000	3,773	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		4,470.00000	4,429	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.27700	9.28700		14.87	0.00	0	120.00
R208 On 06/08/2009 Bond Future	9.25	Call		1,095.00000	1,096	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		1,324.00000	1,263	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.32800	9.33900		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		214.00000	215	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,659.00000	10,593	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.39900	9.41100		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,464.00000	1,477	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		7,146.00000	7,087	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.48400	9.49600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		3,530.00000	3,556	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		4,987.00000	4,943	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.65700	8.67700		20.28	0.00	0	4,596.00
R209 On 06/08/2009 Bond Future	8.75	Call		1,827.00000	1,886	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		1,234.00000	1,129	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		102.00000	101	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		5,994.00000	5,830	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.68600	8.70700		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		8,634.00000	8,766	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		887.00000	848	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call		262.00000	270	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		13,819.00000	13,655	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		134.00000	137	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,407.00000	16,239	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.71000	8.73100		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		1,107.00000	1,133	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		12,247.00000	12,102	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		10,626.00000	10,756	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		1,423.00000	1,382	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.71800	8.73900		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
R209 On 06/05/2010 Bond Future	8.50	Call			4,491.00000	4,563	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			6,459.00000	6,362	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			285.77300		285.62500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			290.96100		290.81000		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			296.45600		296.30300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.53000		6.53550		16.48	176,310.00	27	178,909.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			166.00000	163	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			181.00000	183	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			147.00000	144	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			211.00000	214	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			166.00000	163	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			181.00000	183	16.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			194.00000	190	16.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			158.00000	160	16.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			224.00000	220	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			138.00000	140	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			256.00000	252	17.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			120.00000	122	17.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			224.00000	220	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			138.00000	140	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			256.00000	252	17.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			120.00000	122	17.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			224.00000	220	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			138.00000	140	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			256.00000	252	17.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			120.00000	122	17.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			326.00000	321	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			90.00000	91	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			326.00000	321	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			90.00000	91	17.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			290.00000	285	17.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			104.00000	105	17.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			147.00000	144	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			211.00000	214	16.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			130.00000	127	17.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			244.00000	247	17.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			130.00000	127	17.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			244.00000	247	17.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			363.00000	358	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			78.00000	78	18.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			402.00000	397	18.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			67.00000	67	18.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			101.00000	99	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			316.00000	319	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			114.00000	112	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			279.00000	282	17.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.70	Call			114.00000	112	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			279.00000	282	17.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			89.00000	87	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			354.00000	357	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			89.00000	87	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			354.00000	357	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			70.00000	68	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			434.00000	438	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			55.00000	53	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			519.00000	523	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			70.00000	68	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			434.00000	438	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			79.00000	77	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			393.00000	397	18.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			62.00000	60	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			476.00000	480	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			48.00000	47	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			563.00000	567	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			62.00000	60	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			476.00000	480	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			48.00000	47	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			563.00000	567	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			38.00000	37	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			653.00000	657	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			43.00000	42	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			607.00000	612	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			43.00000	42	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			607.00000	612	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			34.00000	33	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			699.00000	703	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			27.00000	26	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			792.00000	796	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			38.00000	37	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			653.00000	657	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			30.00000	30	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			745.00000	750	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			27.00000	26	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			792.00000	796	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			22.00000	21	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			886.00000	891	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			34.00000	33	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			699.00000	703	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			22.00000	21	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			886.00000	891	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			18.00000	17	22.49	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	7.50	Put		982.00000	987	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		24.00000	24	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		839.00000	844	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		20.00000	19	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		934.00000	939	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		16.00000	16	22.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,031.00000	1,036	22.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		402.00000	397	18.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		67.00000	67	18.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,786.00000	5,780	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,286.00000	4,280	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,786.00000	2,780	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,289.00000	1,283	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	3	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,719.00000	1,725	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	35.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,215.00000	3,221	35.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	42.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,715.00000	4,720	42.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	49.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,215.00000	6,220	49.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,986.00000	5,980	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,486.00000	4,480	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,986.00000	2,980	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,487.00000	1,482	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		2.00000	2	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		7.00000	6	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,521.00000	1,526	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	34.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,015.00000	3,021	34.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	41.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,515.00000	4,520	41.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	49.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,015.00000	6,020	49.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,036.00000	6,030	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,536.00000	4,530	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.49	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	3.50	Call		3,036.00000	3,030	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,537.00000	1,531	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	1	27.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	7	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,472.00000	1,477	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	33.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,965.00000	2,971	33.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	41.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,465.00000	4,470	41.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	49.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,965.00000	5,970	49.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		527.00000	521	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		41.00000	41	19.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		442.00000	437	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		57.00000	57	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		753.00000	747	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		18.00000	17	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		660.00000	655	20.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		25.00000	25	20.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		571.00000	565	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		35.00000	35	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		484.00000	479	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		49.00000	49	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		706.00000	701	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		21.00000	21	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		615.00000	609	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		30.00000	29	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		484.00000	479	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		49.00000	49	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		615.00000	609	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		30.00000	29	19.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,236.00000	4,230	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,236.00000	3,230	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,236.00000	2,230	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,239.00000	1,233	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		3.00000	3	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		5.00000	4	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,769.00000	1,774	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	37.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,765.00000	3,770	37.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	48.20	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 14/09/2009 Currency Future	12.30	Put		5,765.00000	5,770	48.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	52.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,765.00000	7,770	52.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,186.00000	4,180	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,186.00000	3,180	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,186.00000	2,180	30.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,189.00000	1,184	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		4.00000	4	23.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		4.00000	4	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,819.00000	1,824	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	37.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,815.00000	3,820	37.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	48.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,815.00000	5,820	48.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	53.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,815.00000	7,820	53.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,136.00000	4,130	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,136.00000	3,130	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,136.00000	2,130	30.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,140.00000	1,134	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		5.00000	4	23.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		4.00000	4	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,868.00000	1,874	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	38.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,865.00000	3,870	38.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	48.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,865.00000	5,870	48.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	53.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,865.00000	7,870	53.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,086.00000	4,080	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,086.00000	3,080	25.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,086.00000	2,080	30.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	30.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,091.00000	1,085	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		5.00000	5	22.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		4.00000	4	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,918.00000	1,924	28.51	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 14/09/2009 Currency Future	10.45	Call		0.00000	0	38.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,915.00000	3,920	38.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	49.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,915.00000	5,920	49.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,915.00000	7,920	53.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	38.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,915.00000	3,920	38.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	49.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,915.00000	5,920	49.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,915.00000	7,920	53.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,036.00000	4,030	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,036.00000	2,030	30.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	30.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,042.00000	1,036	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		6.00000	6	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		4.00000	3	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,968.00000	1,973	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	38.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,965.00000	3,970	38.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	53.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,965.00000	7,970	53.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		3,986.00000	3,980	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		1,986.00000	1,980	31.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	31.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		993.00000	987	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		7.00000	7	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		3.00000	3	29.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		2,018.00000	2,023	29.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	38.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		4,015.00000	4,020	38.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	53.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		8,015.00000	8,020	53.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,936.00000	3,930	23.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	23.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,936.00000	2,930	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,936.00000	1,930	30.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	30.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call		944.00000	938	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put		9.00000	8	21.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call		3.00000	3	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.60	Put		2,068.00000	2,073	29.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call		0.00000	0	39.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put		4,065.00000	4,070	39.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call		0.00000	0	49.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put		6,065.00000	6,070	49.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call		0.00000	0	53.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put		8,065.00000	8,070	53.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.59720	6.60290		17.64	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		299.00000	296	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		296.00000	299	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		279.00000	277	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		326.00000	330	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		323.00000	320	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		270.00000	273	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		349.00000	346	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		246.00000	249	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		323.00000	320	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		270.00000	273	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		376.00000	373	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		223.00000	226	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		376.00000	373	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		223.00000	226	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		435.00000	431	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		182.00000	184	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		405.00000	401	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		202.00000	204	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		405.00000	401	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		202.00000	204	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		279.00000	277	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		326.00000	330	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		261.00000	259	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		358.00000	361	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		261.00000	259	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		358.00000	361	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		466.00000	462	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		163.00000	165	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		466.00000	462	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		163.00000	165	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		499.00000	494	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		146.00000	147	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		200.00000	198	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		497.00000	501	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		244.00000	242	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		391.00000	395	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		228.00000	226	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		425.00000	429	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		228.00000	226	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		425.00000	429	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		214.00000	212	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		461.00000	464	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		200.00000	198	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		497.00000	501	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		176.00000	174	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		573.00000	576	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		154.00000	153	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		651.00000	655	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		136.00000	135	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		733.00000	737	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		120.00000	119	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		817.00000	822	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		187.00000	185	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		534.00000	538	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		165.00000	163	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		612.00000	616	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		145.00000	143	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		692.00000	696	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		187.00000	185	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		534.00000	538	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		145.00000	143	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		692.00000	696	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		128.00000	126	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		775.00000	779	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		165.00000	163	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		612.00000	616	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,753.00000	5,747	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,253.00000	4,247	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,754.00000	2,748	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,267.00000	1,261	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		14.00000	14	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		41.00000	40	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,788.00000	1,793	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		8.00000	8	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,255.00000	3,261	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,749.00000	4,755	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,248.00000	6,254	35.21	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	0.60	Call		6,003.00000	5,997	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,503.00000	4,497	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,003.00000	2,998	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,512.00000	1,506	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	9	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		51.00000	50	24.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,548.00000	1,553	24.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		11.00000	10	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,008.00000	3,013	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,500.00000	4,505	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,998.00000	6,004	34.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,053.00000	6,047	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,553.00000	4,547	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,053.00000	3,048	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,561.00000	1,555	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		8.00000	8	21.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		54.00000	53	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,501.00000	1,506	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		11.00000	11	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,958.00000	2,964	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,450.00000	4,455	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,948.00000	5,954	34.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		604.00000	599	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		101.00000	102	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		533.00000	528	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		130.00000	131	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		761.00000	755	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		58.00000	58	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		680.00000	675	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		78.00000	78	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		568.00000	563	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		115.00000	115	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		533.00000	528	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		130.00000	131	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		642.00000	636	17.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.05	Put		89.00000	89	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		435.00000	431	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		182.00000	184	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		214.00000	212	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		461.00000	464	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		720.00000	714	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		67.00000	67	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,253.00000	3,247	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	30.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,255.00000	2,250	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		2.00000	2	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	5	29.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,752.00000	3,758	29.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,748.00000	5,754	34.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,748.00000	7,753	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,153.00000	4,147	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,153.00000	3,147	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,156.00000	2,150	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		3.00000	3	26.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,169.00000	1,163	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		17.00000	16	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		38.00000	37	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,885.00000	1,890	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	4	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,851.00000	3,857	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	34.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,848.00000	5,854	34.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	38.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,848.00000	7,853	38.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,103.00000	4,097	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,103.00000	3,097	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,106.00000	2,100	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		3.00000	3	25.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,121.00000	1,115	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		18.00000	18	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		36.00000	36	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,933.00000	1,939	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	30.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,901.00000	3,907	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,898.00000	5,904	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,898.00000	7,903	38.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,053.00000	4,047	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,057.00000	2,051	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			4.00000	4	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,073.00000	1,066	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			20.00000	19	17.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			35.00000	34	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,982.00000	1,987	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			4.00000	4	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,951.00000	3,957	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	38.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,948.00000	7,953	38.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,003.00000	3,997	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,007.00000	2,001	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			4.00000	4	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,024.00000	1,018	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			21.00000	21	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			34.00000	33	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,031.00000	2,036	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			4.00000	4	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,001.00000	4,007	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,998.00000	8,003	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,953.00000	3,947	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,953.00000	2,948	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			1.00000	1	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			1,957.00000	1,951	24.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			4.00000	4	24.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			979.00000	972	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			26.00000	25	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			32.00000	31	26.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,079.00000	2,084	26.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			4.00000	4	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,051.00000	4,056	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	34.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,048.00000	6,054	34.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	38.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,048.00000	8,053	38.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.66280		6.68770		17.89	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.70	Call		385.00000	373	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		397.00000	410	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		366.00000	355	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		429.00000	442	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		428.00000	415	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		340.00000	352	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		452.00000	438	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		314.00000	325	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		428.00000	415	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		340.00000	352	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		477.00000	463	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		289.00000	300	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		531.00000	516	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		243.00000	253	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		504.00000	489	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		266.00000	276	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		405.00000	392	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		367.00000	379	17.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		385.00000	373	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		397.00000	410	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		590.00000	573	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		202.00000	210	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		348.00000	337	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		461.00000	475	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		316.00000	306	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		528.00000	543	18.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		287.00000	277	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		599.00000	615	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		261.00000	252	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		673.00000	689	19.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		653.00000	635	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		165.00000	172	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		686.00000	667	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		148.00000	155	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		620.00000	603	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		183.00000	190	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		560.00000	544	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		222.00000	231	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		332.00000	321	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		494.00000	508	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		301.00000	291	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		563.00000	578	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		756.00000	736	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		118.00000	123	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		792.00000	772	16.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.00	Put		104.00000	109	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		720.00000	701	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		132.00000	138	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		653.00000	635	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		165.00000	172	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		590.00000	573	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		202.00000	210	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		348.00000	337	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		461.00000	475	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,288.00000	4,263	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,289.00000	3,264	29.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	29.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,294.00000	2,269	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		6.00000	6	23.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,314.00000	1,291	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		27.00000	28	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		92.00000	89	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,805.00000	1,826	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		18.00000	16	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,730.00000	3,753	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,716.00000	5,741	30.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,714.00000	7,739	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,188.00000	4,163	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,189.00000	3,164	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,195.00000	2,170	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		7.00000	7	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,218.00000	1,195	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		31.00000	32	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		87.00000	84	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,899.00000	1,921	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		16.00000	15	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,829.00000	3,852	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	4	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,816.00000	5,841	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		2.00000	1	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,814.00000	7,839	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,138.00000	4,113	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,139.00000	3,114	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	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 15/03/2010 Currency Future	4.55	Call		2,145.00000	2,121	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		8.00000	8	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,171.00000	1,148	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		33.00000	35	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		84.00000	81	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,946.00000	1,968	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		16.00000	14	27.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,878.00000	3,901	27.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		4.00000	3	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,866.00000	5,891	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		2.00000	1	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,864.00000	7,889	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,088.00000	4,063	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,089.00000	3,064	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,096.00000	2,071	22.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		8.00000	9	22.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,123.00000	1,100	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		36.00000	38	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		82.00000	79	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,994.00000	2,016	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		15.00000	14	27.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,928.00000	3,951	27.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,916.00000	5,941	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,914.00000	7,939	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,123.00000	1,100	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		36.00000	38	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,988.00000	3,963	33.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,989.00000	2,965	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		2.00000	2	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,997.00000	1,973	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		10.00000	10	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,033.00000	1,010	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		45.00000	47	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		76.00000	73	25.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,088.00000	2,110	25.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		14.00000	13	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,026.00000	4,050	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	30.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,016.00000	6,040	30.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	33.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.70	Put			8,014.00000	8,039	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			0.00000	4,013	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			0.00000	3,014	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	2	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			0.00000	2,022	22.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			0.00000	9	22.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			0.00000	1,053	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			0.00000	40	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			0.00000	77	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			0.00000	2,064	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			0.00000	13	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			0.00000	4,000	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			0.00000	3	30.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			0.00000	5,990	30.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	1	33.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			0.00000	7,989	33.38	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>184,959,761.50</b>	<b>473</b>	<b>928,293.00</b>
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<b>Grand Total:</b>								<b>184,959,761.50</b>	<b>473</b>	<b>928,293.00</b>
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