



# Daily MTM Report

Daily summary for 11/08/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>										
CGR5 On 23/07/2011 Bond			15.67900		15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.94500		7.84000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.96500		7.86000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.53500		8.47500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.99000		8.92500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.60500		8.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.02500		8.96500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.05500		8.99500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.64000		8.56500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000		9.07000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.14000		9.12400			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.56500	8.50500			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			8.20420	8.06530		21.78	78,719,299.00	9,595	255,753.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		233.00000	302	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		218.00000	148	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		527.00000	639	22.22	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		61.00000	35	22.22	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		212.00000	273	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		247.00000	169	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		175.00000	220	21.78	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		310.00000	215	21.78	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		316.00000	401	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		151.00000	97	22.00	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		380.00000	475	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		114.00000	71	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		347.00000	437	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		132.00000	83	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		286.00000	366	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		171.00000	112	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		286.00000	366	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		171.00000	112	21.96	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		651.00000	773	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		36.00000	19	22.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		414.00000	514	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		99.00000	60	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		159.00000	199	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		344.00000	245	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		608.00000	728	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		43.00000	23	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		193.00000	245	21.81	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		277.00000	191	21.81	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		144.00000	180	22.39	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		379.00000	276	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		66.00000	80	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		701.00000	576	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		131.00000	163	22.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		415.00000	309	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.40	Call			119.00000	148	23.00	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			453.00000	343	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			259.00000	334	21.93	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			194.00000	129	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			41.00000	49	26.35	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			926.00000	795	26.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			108.00000	133	23.30	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			492.00000	379	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			98.00000	121	23.61	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			532.00000	416	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			831.00000	962	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			16.00000	8	22.49	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			60.00000	73	25.13	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			745.00000	619	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			108.00000	133	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			492.00000	379	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			80.00000	98	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			615.00000	494	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			73.00000	89	24.52	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			657.00000	535	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			55.00000	66	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			789.00000	662	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			66.00000	80	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			701.00000	576	24.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			88.00000	109	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			573.00000	455	23.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			45.00000	54	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			880.00000	750	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			34.00000	40	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,019.00000	886	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			26.00000	30	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,161.00000	1,026	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			22.00000	25	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,257.00000	1,121	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			19.00000	21	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,353.00000	1,217	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			20.00000	23	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,305.00000	1,169	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			12.00000	14	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,596.00000	1,460	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	3	32.65	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,337.00000	2,198	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	10	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,743.00000	1,606	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	6	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,990.00000	1,852	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			8.00000	9	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,792.00000	1,655	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	13	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,645.00000	1,509	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			9.00000	11	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,694.00000	1,557	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	8	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,841.00000	1,704	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			7.00000	8	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,841.00000	1,704	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			3.00000	4	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,188.00000	2,050	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,238.00000	2,099	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	3	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,287.00000	2,149	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			3.00000	3	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,287.00000	2,149	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	2	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,437.00000	2,298	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,636.00000	2,497	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	1	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,885.00000	2,747	33.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	43.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,935.00000	4,796	43.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,786.00000	2,647	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,736.00000	2,597	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,686.00000	2,547	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	2	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,387.00000	2,248	32.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	4	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,138.00000	2,000	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	2	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,536.00000	2,398	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	2	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,586.00000	2,447	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	5	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,039.00000	1,901	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	7	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,891.00000	1,753	31.54	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 14/09/2009 Currency Future	10.15	Call			4.00000	5	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,089.00000	1,950	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,486.00000	2,348	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	2	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,536.00000	2,398	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,786.00000	2,647	33.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	2	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,486.00000	2,348	33.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	3	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,238.00000	2,099	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	4	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,138.00000	2,000	32.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			5.00000	7	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,940.00000	1,802	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,235.00000	3,096	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			13.00000	15	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,548.00000	1,411	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	13	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,645.00000	1,509	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	10	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,743.00000	1,606	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	3	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,337.00000	2,198	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			15.00000	16	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,499.00000	1,362	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			12.00000	14	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,596.00000	1,460	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			16.00000	18	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,450.00000	1,314	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	5	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,039.00000	1,901	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,836.00000	2,697	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,935.00000	2,797	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			4.00000	5	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,089.00000	1,950	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,985.00000	2,846	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,085.00000	2,946	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	33.63	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	10.80	Put			2,736.00000	2,597	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	1	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,985.00000	2,846	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,185.00000	3,046	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,836.00000	2,697	33.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,035.00000	2,896	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			5.00000	6	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,990.00000	1,852	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	1	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,035.00000	2,896	34.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,135.00000	2,996	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	2	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,586.00000	2,447	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	1	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,085.00000	2,946	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,285.00000	3,146	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			29.00000	33	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,113.00000	979	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			17.00000	19	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,402.00000	1,265	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			15.00000	16	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,499.00000	1,362	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			31.00000	37	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,066.00000	933	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			19.00000	21	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,353.00000	1,217	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			24.00000	28	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,209.00000	1,074	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			17.00000	19	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,402.00000	1,265	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			8.00000	9	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,792.00000	1,655	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			6.00000	7	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,891.00000	1,753	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			26.00000	30	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,161.00000	1,026	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			13.00000	15	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,548.00000	1,411	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			34.00000	40	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,019.00000	886	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			38.00000	44	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			972.00000	840	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			31.00000	37	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,066.00000	933	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,665.00000	4,804	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,165.00000	3,304	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,666.00000	1,805	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	40.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,335.00000	4,196	40.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	48.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,835.00000	5,696	48.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,335.00000	7,196	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,865.00000	5,004	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,365.00000	3,504	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,866.00000	2,005	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			1.00000	0	32.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			450.00000	554	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			85.00000	50	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	39.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,135.00000	3,996	39.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	47.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,635.00000	5,496	47.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,135.00000	6,996	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,915.00000	5,054	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,415.00000	3,554	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,916.00000	2,055	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	0	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			488.00000	596	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			72.00000	42	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,085.00000	3,946	38.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	47.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,585.00000	5,446	47.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,085.00000	6,946	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			50.00000	60	25.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			834.00000	705	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			20.00000	23	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,305.00000	1,169	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,169.00000	1,307	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			4.00000	3	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			695.00000	819	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			29.00000	15	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,368.00000	1,506	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			2.00000	2	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			878.00000	1,010	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			12.00000	6	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,417.00000	1,556	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			2.00000	1	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			925.00000	1,059	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			10.00000	5	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,467.00000	1,605	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			2.00000	1	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			973.00000	1,109	23.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			8.00000	4	23.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,535.00000	3,396	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,535.00000	4,396	41.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	36.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,635.00000	3,496	36.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,635.00000	4,496	41.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,318.00000	1,456	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			3.00000	2	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	37.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,685.00000	3,546	37.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	41.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,685.00000	4,546	41.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,268.00000	1,406	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			3.00000	2	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			785.00000	914	22.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			19.00000	10	22.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			380.00000	475	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			114.00000	71	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,735.00000	3,596	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	42.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,735.00000	4,596	42.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,585.00000	3,446	36.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,585.00000	4,446	41.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,567.00000	1,705	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,070.00000	1,208	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		5.00000	3	24.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,435.00000	3,296	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	0	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,435.00000	4,296	40.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,617.00000	1,755	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		1.00000	1	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,120.00000	1,257	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		5.00000	3	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,385.00000	3,246	35.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	0	40.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,385.00000	4,246	40.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,766.00000	1,905	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		1.00000	1	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	0	39.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,235.00000	4,096	39.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,816.00000	1,955	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		1.00000	1	31.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,185.00000	4,046	39.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,716.00000	1,855	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		1.00000	1	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,219.00000	1,357	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		4.00000	2	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		739.00000	866	22.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		24.00000	12	22.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,285.00000	4,146	39.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		2,166.00000	2,304	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		3,835.00000	3,696	37.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		2,215.00000	2,354	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	0	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		50.00000	60	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		834.00000	705	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	0	37.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		3,785.00000	3,646	37.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		4,215.00000	4,354	27.41	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 14/09/2009 Currency Future	3.85	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,215.00000	3,354	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	48.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,785.00000	5,646	48.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,115.00000	4,254	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,115.00000	3,254	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,116.00000	2,254	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,120.00000	1,257	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			5.00000	3	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	48.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,885.00000	5,746	48.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,065.00000	4,204	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,065.00000	3,204	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,066.00000	2,204	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	49.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,935.00000	5,796	49.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,965.00000	4,104	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,965.00000	3,104	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,966.00000	2,104	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			1.00000	0	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	49.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,035.00000	5,896	49.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,815.00000	3,954	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,815.00000	2,954	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,185.00000	6,046	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,765.00000	3,904	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,765.00000	2,904	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,235.00000	6,096	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,665.00000	3,804	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	28.97	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	5.40	Call			2,665.00000	2,804	34.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	34.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,335.00000	3,196	35.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	42.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,835.00000	4,696	42.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,335.00000	6,196	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,715.00000	3,854	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,715.00000	2,854	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	34.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	42.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,785.00000	4,646	42.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,285.00000	6,146	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,865.00000	4,004	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,865.00000	3,004	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,135.00000	5,996	50.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,165.00000	4,304	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,265.00000	4,404	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,265.00000	3,404	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,265.00000	2,404	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,268.00000	1,406	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			3.00000	2	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	47.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,735.00000	5,596	47.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,315.00000	4,454	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,315.00000	3,454	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,315.00000	2,454	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	47.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,685.00000	5,546	47.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,015.00000	4,154	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,015.00000	3,154	34.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			2,016.00000	2,154	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			1.00000	0	32.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			1,021.00000	1,158	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			6.00000	4	24.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,485.00000	4,346	40.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	49.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			5,985.00000	5,846	49.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			3,915.00000	4,054	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			2,915.00000	3,054	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	49.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			6,085.00000	5,946	49.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.34940		8.20800		21.73	20,472,728.80	2,452	84,764.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			429.00000	494	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			421.00000	345	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			373.00000	423	21.73	21,150,000.00	50	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			515.00000	424	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			409.00000	469	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			451.00000	370	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			429.00000	494	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			421.00000	345	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			13.00000	15	36.17	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,805.00000	4,665	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			500.00000	574	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			342.00000	275	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			65.00000	71	30.08	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,407.00000	2,271	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			22.00000	24	35.10	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,114.00000	3,974	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			580.00000	663	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			272.00000	214	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			103.00000	112	27.76	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,795.00000	1,662	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			526.00000	603	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			318.00000	253	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			475.00000	546	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			367.00000	297	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			500.00000	574	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			342.00000	275	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			952.00000	1,066	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			94.00000	66	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			609.00000	695	20.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.85	Put		251.00000	196	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		247.00000	278	23.48	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		839.00000	729	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		552.00000	633	21.13	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		294.00000	233	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		270.00000	305	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		762.00000	656	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		451.00000	520	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		393.00000	320	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		390.00000	446	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		482.00000	396	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		356.00000	404	21.92	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		548.00000	454	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		324.00000	367	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		616.00000	518	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		310.00000	351	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		652.00000	551	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		339.00000	385	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		581.00000	486	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		552.00000	633	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		294.00000	233	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		390.00000	446	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		482.00000	396	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		339.00000	385	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		581.00000	486	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		373.00000	423	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		515.00000	424	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		138.00000	152	26.20	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,430.00000	1,303	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		310.00000	351	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		652.00000	551	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		296.00000	335	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		688.00000	585	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		296.00000	335	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		688.00000	585	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		258.00000	291	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		800.00000	692	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		283.00000	319	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		725.00000	620	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		913.00000	1,025	20.30	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		105.00000	75	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		226.00000	254	23.87	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		918.00000	805	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		217.00000	243	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		959.00000	844	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			226.00000	254	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			918.00000	805	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			236.00000	266	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			878.00000	767	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			270.00000	305	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			762.00000	656	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			207.00000	232	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			999.00000	883	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			183.00000	204	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,125.00000	1,004	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			161.00000	179	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,253.00000	1,130	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			149.00000	165	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,341.00000	1,216	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			143.00000	158	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,385.00000	1,259	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			161.00000	179	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,253.00000	1,130	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			133.00000	146	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,475.00000	1,347	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			175.00000	195	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,167.00000	1,046	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			143.00000	158	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,385.00000	1,259	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			110.00000	120	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,702.00000	1,571	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			87.00000	94	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,029.00000	1,894	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			96.00000	104	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,888.00000	1,755	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			106.00000	116	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,748.00000	1,617	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			106.00000	116	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,748.00000	1,617	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			93.00000	100	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,935.00000	1,801	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			75.00000	82	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,217.00000	2,083	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			70.00000	76	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,312.00000	2,177	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			67.00000	73	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,359.00000	2,224	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			62.00000	68	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,454.00000	2,319	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			54.00000	59	30.80	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	10.80	Put		2,646.00000	2,509	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		46.00000	49	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,888.00000	2,750	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		47.00000	51	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,839.00000	2,702	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		51.00000	55	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,743.00000	2,605	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		78.00000	85	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,170.00000	2,035	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		72.00000	79	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,264.00000	2,130	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		60.00000	66	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,502.00000	2,366	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		56.00000	61	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,598.00000	2,462	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		54.00000	59	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,646.00000	2,509	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		84.00000	91	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,076.00000	1,941	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		90.00000	97	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,982.00000	1,848	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		65.00000	71	30.08	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,407.00000	2,271	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		58.00000	63	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,550.00000	2,414	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		90.00000	97	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,982.00000	1,848	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		43.00000	46	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,985.00000	2,847	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		44.00000	48	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,936.00000	2,798	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		39.00000	42	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,131.00000	2,993	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		42.00000	45	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,034.00000	2,895	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	24	35.10	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,114.00000	3,974	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		33.00000	35	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,425.00000	3,285	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		35.00000	37	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,327.00000	3,188	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		26.00000	28	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,818.00000	3,678	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		21.00000	22	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,213.00000	4,073	35.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.80	Call			15.00000	17	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,607.00000	4,467	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			12.00000	13	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,004.00000	4,863	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			28.00000	29	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,720.00000	3,580	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			17.00000	18	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,509.00000	4,369	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			13.00000	14	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,905.00000	4,764	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			190.00000	213	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,082.00000	963	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			118.00000	130	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,610.00000	1,481	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			25.00000	26	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,917.00000	3,777	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			11.00000	12	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,103.00000	4,962	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			128.00000	140	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,520.00000	1,391	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			84.00000	91	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,076.00000	1,941	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			37.00000	39	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,229.00000	3,090	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			18.00000	19	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,410.00000	4,270	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			247.00000	278	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			839.00000	729	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			29.00000	31	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,621.00000	3,482	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			9.00000	10	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,401.00000	5,260	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			19.00000	21	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,311.00000	4,171	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			13.00000	14	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,905.00000	4,764	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			8.00000	9	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,500.00000	5,360	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			31.00000	33	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,523.00000	3,383	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			14.00000	16	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,706.00000	4,566	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			10.00000	10	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,302.00000	5,161	36.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			24.00000	25	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 14/12/2009 Currency Future	12.20	Put		4,016.00000	3,876	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		15.00000	17	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,607.00000	4,467	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		10.00000	11	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,202.00000	5,062	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		155.00000	172	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,297.00000	1,173	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		99.00000	108	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,841.00000	1,708	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		30.00000	32	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,572.00000	3,433	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		21.00000	23	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,163.00000	4,024	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		14.00000	15	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,756.00000	4,616	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	10	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,351.00000	5,211	36.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	31	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,621.00000	3,482	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		168.00000	187	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,210.00000	1,088	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		46.00000	49	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,888.00000	2,750	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		32.00000	34	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,474.00000	3,334	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		23.00000	24	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,065.00000	3,925	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		15.00000	16	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,657.00000	4,517	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		190.00000	213	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,082.00000	963	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		25.00000	26	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,917.00000	3,777	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		114.00000	125	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,656.00000	1,526	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		49.00000	53	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,791.00000	2,654	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		34.00000	36	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,376.00000	3,237	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		24.00000	26	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,966.00000	3,826	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		11.00000	12	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,053.00000	4,913	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		701.00000	796	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		193.00000	147	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	11.30	Call			39.00000	42	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,131.00000	2,993	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			734.00000	832	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			176.00000	133	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			236.00000	266	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			878.00000	767	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			40.00000	43	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,082.00000	2,944	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			29.00000	30	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,671.00000	3,531	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			768.00000	869	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			160.00000	119	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			175.00000	195	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,167.00000	1,046	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			38.00000	41	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,180.00000	3,041	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			27.00000	29	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,769.00000	3,629	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			18.00000	20	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,360.00000	4,221	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	9	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,550.00000	5,409	37.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			28.00000	29	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,720.00000	3,580	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	8	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,699.00000	5,559	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	9	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,600.00000	5,459	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			29.00000	30	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,671.00000	3,531	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			20.00000	22	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,262.00000	4,122	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			9.00000	9	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,451.00000	5,310	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	8	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,799.00000	5,658	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			701.00000	796	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			193.00000	147	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			32.00000	34	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,474.00000	3,334	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			15.00000	16	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,657.00000	4,517	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			7.00000	7	37.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,849.00000	5,708	37.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			10.00000	11	36.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,252.00000	5,111	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		669.00000	762	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		211.00000	162	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		11.00000	11	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,153.00000	5,012	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,032.00000	1,154	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		74.00000	55	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		283.00000	319	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		725.00000	620	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		17.00000	19	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,459.00000	4,319	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		13.00000	14	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,855.00000	4,715	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,073.00000	1,199	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		65.00000	49	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		803.00000	906	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		145.00000	107	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		217.00000	243	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		959.00000	844	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		52.00000	57	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,694.00000	2,557	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		34.00000	36	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,376.00000	3,237	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		11.00000	11	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,153.00000	5,012	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		991.00000	1,110	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		83.00000	60	20.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,343.00000	1,475	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		35.00000	26	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		701.00000	796	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		193.00000	147	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,389.00000	1,523	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		31.00000	23	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		87.00000	94	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,029.00000	1,894	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,297.00000	1,428	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		39.00000	29	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		669.00000	762	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		211.00000	162	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		81.00000	88	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,123.00000	1,988	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		21.00000	23	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,163.00000	4,024	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,297.00000	1,428	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		39.00000	29	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,436.00000	1,570	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			28.00000	21	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,658.00000	4,799	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,159.00000	3,300	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,674.00000	1,811	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			16.00000	11	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,343.00000	7,202	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,908.00000	5,049	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,409.00000	3,550	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,917.00000	2,056	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	6	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			639.00000	728	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			231.00000	178	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,094.00000	6,953	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	19	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,459.00000	4,319	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,209.00000	3,350	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,213.00000	2,353	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	4	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,251.00000	1,382	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			43.00000	32	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,411.00000	2,552	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	5	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,396.00000	6,255	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,944.00000	6,803	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,459.00000	3,600	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	1	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,461.00000	2,602	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,483.00000	1,618	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			25.00000	18	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,044.00000	6,903	37.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,359.00000	3,500	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,362.00000	2,502	25.63	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	5.85	Put			4.00000	3	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,144.00000	7,002	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,309.00000	3,450	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,312.00000	2,453	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	3	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	2	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,193.00000	7,052	36.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,559.00000	3,700	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	0	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,561.00000	2,702	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			3.00000	2	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,578.00000	1,714	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			20.00000	15	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,608.00000	3,750	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,611.00000	2,751	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			3.00000	2	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,626.00000	1,762	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			18.00000	13	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,894.00000	6,753	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,758.00000	3,900	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,760.00000	2,901	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,770.00000	1,908	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			12.00000	9	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			875.00000	984	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			117.00000	85	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			99.00000	108	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,841.00000	1,708	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	3	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,745.00000	6,604	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,858.00000	4,000	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,860.00000	3,001	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	1	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,868.00000	2,006	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	7	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			3.00000	3	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,645.00000	6,504	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,908.00000	4,050	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	35.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,910.00000	3,051	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	1	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	4	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,595.00000	6,454	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,958.00000	4,100	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,959.00000	3,101	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,966.00000	2,105	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	6	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	4	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,545.00000	6,404	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,808.00000	3,950	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,810.00000	2,951	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	1	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,819.00000	1,957	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	8	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	3	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,695.00000	6,554	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,158.00000	4,299	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,163.00000	2,304	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	4	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,206.00000	1,335	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			48.00000	36	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			4.00000	5	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,346.00000	6,205	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,258.00000	4,399	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,259.00000	3,400	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,262.00000	2,403	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			36.00000	38	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,278.00000	3,139	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			5.00000	5	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,247.00000	6,106	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	8	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,749.00000	5,608	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,743.00000	7,601	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			26.00000	27	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,868.00000	3,728	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	36.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,843.00000	7,701	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,058.00000	4,199	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,059.00000	3,200	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,064.00000	2,204	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		6.00000	5	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,117.00000	1,244	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		59.00000	44	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		6.00000	7	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,948.00000	5,807	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		1.00000	1	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,943.00000	7,801	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	6	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		6,048.00000	5,907	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	1	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		8,042.00000	7,901	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,008.00000	4,150	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,009.00000	3,150	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,015.00000	2,155	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		7.00000	5	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,073.00000	1,199	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		65.00000	49	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		6.00000	7	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,998.00000	5,857	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	1	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,992.00000	7,851	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		5.00000	6	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,197.00000	6,056	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,192.00000	8,051	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,242.00000	8,101	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,708.00000	3,850	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,710.00000	2,851	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,722.00000	1,860	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		14.00000	10	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		839.00000	945	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		131.00000	96	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		4.00000	5	37.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,296.00000	6,156	37.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,292.00000	8,151	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		6.00000	6	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,098.00000	5,957	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,092.00000	7,951	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,208.00000	4,349	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,793.00000	7,651	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,358.00000	4,499	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	8	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,650.00000	5,509	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,643.00000	7,502	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,108.00000	4,249	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,109.00000	3,250	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,114.00000	2,254	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	5	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,161.00000	1,289	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		53.00000	40	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	7	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,899.00000	5,758	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,893.00000	7,751	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,308.00000	4,449	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,693.00000	7,551	36.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.49080	8.34540		21.78	135,852.80	16	2,834.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		562.00000	628	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		566.00000	487	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		543.00000	605	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		597.00000	515	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		583.00000	651	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		537.00000	460	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		119.00000	129	29.21	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,824.00000	2,688	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		627.00000	700	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		482.00000	409	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		332.00000	365	23.76	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,136.00000	1,025	23.76	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.05	Call			699.00000	779	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			404.00000	339	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			650.00000	726	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			455.00000	385	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			605.00000	675	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			509.00000	434	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			675.00000	752	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			429.00000	361	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			725.00000	807	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			380.00000	317	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			525.00000	584	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			629.00000	543	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			71.00000	75	32.25	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,025.00000	3,884	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			490.00000	544	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			695.00000	603	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			220.00000	240	25.89	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,725.00000	1,599	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			458.00000	508	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			763.00000	667	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			474.00000	525	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			729.00000	635	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			507.00000	562	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			662.00000	572	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			443.00000	491	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			798.00000	700	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			429.00000	475	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			833.00000	734	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			389.00000	430	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			943.00000	839	23.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			353.00000	390	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,058.00000	949	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			376.00000	416	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			981.00000	875	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			402.00000	444	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			906.00000	803	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			302.00000	333	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,257.00000	1,142	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			285.00000	313	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,339.00000	1,222	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			261.00000	286	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,465.00000	1,345	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			276.00000	303	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,381.00000	1,262	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			246.00000	269	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,551.00000	1,428	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			246.00000	269	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,551.00000	1,428	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			97.00000	104	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,252.00000	3,113	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			253.00000	277	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,508.00000	1,386	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			214.00000	234	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,769.00000	1,643	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			198.00000	215	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,903.00000	1,774	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			175.00000	189	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,129.00000	1,998	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			193.00000	210	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,948.00000	1,819	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			209.00000	227	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,813.00000	1,686	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			209.00000	227	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,813.00000	1,686	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			188.00000	204	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,993.00000	1,863	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			188.00000	204	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,993.00000	1,863	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			157.00000	171	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,312.00000	2,180	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			153.00000	167	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,358.00000	2,226	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			162.00000	175	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,266.00000	2,135	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			149.00000	162	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,404.00000	2,271	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			138.00000	150	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,543.00000	2,409	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			122.00000	132	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,777.00000	2,641	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			109.00000	117	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,013.00000	2,876	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			111.00000	120	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,966.00000	2,829	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			116.00000	126	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,871.00000	2,735	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			114.00000	123	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,918.00000	2,782	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			131.00000	142	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,636.00000	2,501	28.73	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 15/03/2010 Currency Future	10.80	Call			135.00000	146	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,589.00000	2,455	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			125.00000	135	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,730.00000	2,594	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			119.00000	129	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,824.00000	2,688	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			128.00000	139	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,683.00000	2,548	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			142.00000	154	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,496.00000	2,363	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			149.00000	162	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,404.00000	2,271	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			135.00000	146	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,589.00000	2,455	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			106.00000	114	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,061.00000	2,923	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			100.00000	107	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,194.00000	3,056	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			104.00000	111	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,108.00000	2,971	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			104.00000	111	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,108.00000	2,971	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			101.00000	109	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,156.00000	3,018	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			91.00000	97	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,396.00000	3,257	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			99.00000	106	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,204.00000	3,066	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			87.00000	93	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,492.00000	3,353	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			95.00000	102	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,300.00000	3,161	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			93.00000	100	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,348.00000	3,209	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			233.00000	254	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,637.00000	1,513	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			198.00000	215	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,903.00000	1,774	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			179.00000	194	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,084.00000	1,953	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			171.00000	184	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,175.00000	2,043	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			63.00000	68	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,268.00000	4,127	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			268.00000	294	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,423.00000	1,303	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			93.00000	100	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,348.00000	3,209	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			40.00000	42	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,395.00000	5,252	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			293.00000	322	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,298.00000	1,182	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			131.00000	142	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,636.00000	2,501	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			42.00000	45	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,247.00000	5,104	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			312.00000	343	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,216.00000	1,102	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			44.00000	47	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,148.00000	5,006	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			321.00000	354	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,176.00000	1,063	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			116.00000	126	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,871.00000	2,735	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			45.00000	48	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,099.00000	4,957	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			342.00000	377	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,097.00000	987	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			46.00000	50	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,001.00000	4,859	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			84.00000	89	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,588.00000	3,449	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			37.00000	39	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,641.00000	5,498	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			239.00000	262	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,594.00000	1,471	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			89.00000	95	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,444.00000	3,305	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			86.00000	91	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,540.00000	3,401	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			37.00000	39	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,592.00000	5,449	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			84.00000	89	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,588.00000	3,449	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			81.00000	86	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,685.00000	3,545	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			78.00000	82	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,782.00000	3,642	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			34.00000	36	35.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,839.00000	5,695	35.60	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 15/03/2010 Currency Future	9.80	Call			226.00000	247	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,681.00000	1,556	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			106.00000	114	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,061.00000	2,923	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			86.00000	91	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,540.00000	3,401	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			82.00000	88	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,637.00000	3,497	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			36.00000	38	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,691.00000	5,547	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			39.00000	41	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,493.00000	5,350	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			302.00000	333	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,257.00000	1,142	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			43.00000	46	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,198.00000	5,055	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			415.00000	459	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			869.00000	768	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			48.00000	52	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,903.00000	4,761	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			376.00000	416	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			981.00000	875	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			145.00000	158	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,450.00000	2,317	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			114.00000	123	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,918.00000	2,782	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			46.00000	49	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,050.00000	4,908	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			128.00000	139	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,683.00000	2,548	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			101.00000	109	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,156.00000	3,018	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			41.00000	44	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,296.00000	5,153	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			153.00000	167	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,358.00000	2,226	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			145.00000	158	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,450.00000	2,317	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			47.00000	51	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,952.00000	4,810	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			364.00000	403	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,019.00000	912	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			41.00000	43	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,345.00000	5,202	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			49.00000	53	33.86	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	13.15	Put		4,854.00000	4,712	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		166.00000	180	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,221.00000	2,089	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		52.00000	56	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,707.00000	4,565	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		171.00000	184	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,175.00000	2,043	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		54.00000	57	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,658.00000	4,516	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		56.00000	60	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,560.00000	4,419	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		184.00000	199	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,038.00000	1,908	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		175.00000	189	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,129.00000	1,998	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		55.00000	58	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,609.00000	4,468	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		203.00000	221	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,858.00000	1,730	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		65.00000	70	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,219.00000	4,079	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		226.00000	247	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,681.00000	1,556	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		68.00000	72	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,122.00000	3,981	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		752.00000	836	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		356.00000	296	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		69.00000	74	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,074.00000	3,933	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		193.00000	210	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,948.00000	1,819	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		184.00000	199	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,038.00000	1,908	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		59.00000	64	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,414.00000	4,273	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		220.00000	240	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,725.00000	1,599	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		66.00000	71	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,171.00000	4,030	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		779.00000	866	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		333.00000	275	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		239.00000	262	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,594.00000	1,471	25.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		928.00000	1,027	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		233.00000	186	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.45	Call			276.00000	303	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,381.00000	1,262	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			69.00000	74	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,074.00000	3,933	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			960.00000	1,062	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			215.00000	171	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			993.00000	1,098	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			198.00000	157	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			293.00000	322	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,298.00000	1,182	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			72.00000	76	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,977.00000	3,836	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,027.00000	1,134	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			182.00000	143	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,695.00000	4,841	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,200.00000	3,345	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	4	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,735.00000	1,871	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			39.00000	30	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			61.00000	65	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,365.00000	4,224	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			18.00000	19	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,323.00000	7,179	37.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,945.00000	5,091	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,449.00000	3,594	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	3	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,968.00000	2,110	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			23.00000	19	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			20.00000	22	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,075.00000	6,931	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,174.00000	1,295	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			129.00000	104	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			342.00000	377	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,097.00000	987	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			321.00000	354	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,176.00000	1,063	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			253.00000	277	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,508.00000	1,386	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			79.00000	84	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,734.00000	3,593	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,250.00000	3,395	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	4	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,261.00000	2,405	22.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.10	Put		15.00000	14	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,338.00000	1,464	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		92.00000	73	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		76.00000	81	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,831.00000	3,690	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		50.00000	54	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,805.00000	4,663	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,399.00000	3,544	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		4.00000	3	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,409.00000	2,553	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		13.00000	12	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,466.00000	1,596	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		71.00000	56	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,458.00000	2,602	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		12.00000	11	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,510.00000	1,641	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		64.00000	50	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,499.00000	3,644	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,507.00000	2,651	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		12.00000	11	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,554.00000	1,687	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	46	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		807.00000	897	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		312.00000	256	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,300.00000	3,445	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,310.00000	2,454	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		15.00000	13	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,380.00000	1,508	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		85.00000	67	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,598.00000	3,743	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	2	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,606.00000	2,750	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		11.00000	9	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,644.00000	1,778	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		48.00000	37	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		866.00000	960	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		270.00000	219	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,648.00000	3,793	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		3.00000	2	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,655.00000	2,800	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		10.00000	9	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,689.00000	1,824	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		44.00000	34	20.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.70	Call			896.00000	993	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			251.00000	203	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			73.00000	78	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,928.00000	3,787	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,797.00000	3,943	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,804.00000	2,948	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			8.00000	8	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,827.00000	1,965	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			32.00000	24	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			51.00000	55	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,756.00000	4,614	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,847.00000	3,992	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,853.00000	2,998	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			8.00000	7	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,874.00000	2,012	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			29.00000	22	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,947.00000	4,092	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,952.00000	3,097	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			7.00000	6	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,098.00000	1,213	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			153.00000	122	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,897.00000	4,042	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,903.00000	3,047	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			8.00000	7	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,921.00000	2,061	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			26.00000	20	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,062.00000	1,173	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			167.00000	132	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,748.00000	3,893	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,754.00000	2,899	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			9.00000	8	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,781.00000	1,918	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			35.00000	27	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,997.00000	4,142	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,002.00000	3,147	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			7.00000	6	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,016.00000	2,159	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			20.00000	18	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,135.00000	1,254	19.95	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 15/03/2010 Currency Future	7.35	Put		139.00000	113	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,146.00000	4,291	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,151.00000	3,296	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	5	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,163.00000	2,306	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		17.00000	16	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,255.00000	1,379	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		109.00000	88	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,246.00000	4,391	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		62.00000	67	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,317.00000	4,176	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		35.00000	37	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,789.00000	5,646	35.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		15.00000	16	37.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,770.00000	7,625	37.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		34.00000	35	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,888.00000	5,745	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		14.00000	15	37.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,869.00000	7,725	37.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,047.00000	4,192	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,052.00000	3,196	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		6.00000	5	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,065.00000	2,208	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		19.00000	17	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		32.00000	34	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,987.00000	5,843	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		14.00000	15	37.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,968.00000	7,824	37.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		31.00000	33	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,086.00000	5,942	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		13.00000	14	37.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,068.00000	7,924	37.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		32.00000	34	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,037.00000	5,893	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		14.00000	15	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,018.00000	7,874	37.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		29.00000	31	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,234.00000	6,091	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		12.00000	13	38.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,217.00000	8,073	38.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		28.00000	31	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,283.00000	6,140	36.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.60	Call			12.00000	13	38.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,266.00000	8,122	38.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,698.00000	3,843	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,705.00000	2,849	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			9.00000	8	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			28.00000	30	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,332.00000	6,189	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			11.00000	13	38.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,316.00000	8,172	38.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			31.00000	33	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,135.00000	5,992	36.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			13.00000	14	38.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,117.00000	7,973	38.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,196.00000	4,341	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,212.00000	2,356	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			16.00000	15	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,296.00000	1,421	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			101.00000	80	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			75.00000	79	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,879.00000	3,739	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			15.00000	16	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,819.00000	7,675	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,296.00000	4,441	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			35.00000	37	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,740.00000	5,597	35.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			15.00000	16	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,720.00000	7,576	37.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,346.00000	4,491	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,350.00000	3,494	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			4.00000	4	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,359.00000	2,503	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			14.00000	13	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,423.00000	1,552	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			77.00000	61	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			16.00000	17	37.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,670.00000	7,526	37.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,096.00000	4,242	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			3,101.00000	3,246	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			6.00000	5	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			2,114.00000	2,257	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.25	Put			18.00000	16	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			1,214.00000	1,336	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			119.00000	96	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			33.00000	35	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			5,938.00000	5,794	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			14.00000	15	37.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			7,919.00000	7,774	37.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.62550		8.47750		21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			672.00000	738	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			694.00000	613	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			653.00000	717	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			726.00000	641	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			691.00000	760	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			663.00000	584	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			137.00000	146	30.17	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,809.00000	3,670	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			754.00000	829	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			577.00000	504	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			418.00000	455	23.79	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,340.00000	1,230	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			800.00000	878	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			522.00000	453	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,009.00000	1,105	20.15	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			331.00000	279	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			777.00000	853	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			549.00000	478	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			462.00000	504	23.27	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,184.00000	1,079	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			732.00000	805	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			605.00000	530	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			823.00000	904	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			496.00000	429	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			636.00000	696	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			758.00000	671	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			602.00000	659	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			824.00000	734	21.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			570.00000	624	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			892.00000	799	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			586.00000	641	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			858.00000	766	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			618.00000	677	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			791.00000	702	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			555.00000	607	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			927.00000	832	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			512.00000	560	22.76	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	9.00	Put		1,035.00000	935	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		540.00000	591	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		963.00000	866	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		499.00000	546	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,072.00000	970	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		474.00000	518	23.14	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,146.00000	1,042	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		486.00000	531	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,109.00000	1,006	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		526.00000	575	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		999.00000	900	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		398.00000	433	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,420.00000	1,308	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		370.00000	402	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,542.00000	1,427	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		388.00000	423	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,461.00000	1,347	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		353.00000	384	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,625.00000	1,508	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		379.00000	412	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,501.00000	1,387	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		148.00000	159	29.63	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,571.00000	3,433	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		361.00000	393	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,584.00000	1,467	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		315.00000	341	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,838.00000	1,716	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		295.00000	319	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,968.00000	1,844	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		266.00000	287	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,189.00000	2,061	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		289.00000	312	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,012.00000	1,887	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		308.00000	334	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,881.00000	1,758	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		418.00000	455	23.79	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,340.00000	1,230	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		899.00000	986	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		421.00000	360	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		345.00000	375	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,667.00000	1,549	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		330.00000	358	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,752.00000	1,632	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		302.00000	326	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,924.00000	1,801	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Call			277.00000	299	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,100.00000	1,974	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			127.00000	135	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,049.00000	3,909	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			873.00000	958	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			445.00000	382	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			337.00000	366	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,710.00000	1,590	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			322.00000	349	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,795.00000	1,674	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			283.00000	306	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,055.00000	1,930	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			271.00000	293	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,144.00000	2,017	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			125.00000	133	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,097.00000	3,957	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			330.00000	358	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,752.00000	1,632	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			277.00000	299	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,100.00000	1,974	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			255.00000	275	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,278.00000	2,150	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			119.00000	127	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,241.00000	4,101	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			308.00000	334	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,881.00000	1,758	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			271.00000	293	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,144.00000	2,017	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			261.00000	281	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,233.00000	2,105	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			250.00000	270	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,322.00000	2,194	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			239.00000	259	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,411.00000	2,283	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			113.00000	120	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,385.00000	4,245	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			337.00000	366	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,710.00000	1,590	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			121.00000	129	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,193.00000	4,053	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,038.00000	1,136	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			311.00000	261	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			407.00000	444	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,380.00000	1,269	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			322.00000	349	25.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,795.00000	1,674	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,068.00000	1,168	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		291.00000	243	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		345.00000	375	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,667.00000	1,549	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		135.00000	143	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,857.00000	3,718	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,099.00000	1,201	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		272.00000	226	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		428.00000	467	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,301.00000	1,191	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		407.00000	444	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,380.00000	1,269	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		133.00000	141	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,905.00000	3,766	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,131.00000	1,235	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		254.00000	210	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		439.00000	479	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,261.00000	1,154	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,728.00000	4,876	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,237.00000	3,385	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		10.00000	9	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,802.00000	1,937	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		74.00000	61	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		187.00000	202	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,960.00000	2,826	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		73.00000	77	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,845.00000	5,701	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		48.00000	51	35.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,320.00000	7,175	35.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,978.00000	5,126	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,485.00000	3,633	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		8.00000	7	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,026.00000	2,167	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		48.00000	42	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		207.00000	223	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,729.00000	2,597	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		123.00000	131	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,145.00000	4,005	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		78.00000	82	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,600.00000	5,457	33.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		51.00000	54	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,074.00000	6,929	35.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,306.00000	1,427	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			179.00000	152	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			450.00000	492	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,223.00000	1,116	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			388.00000	423	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,461.00000	1,347	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			151.00000	161	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,523.00000	3,386	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,287.00000	3,434	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			9.00000	9	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,310.00000	2,454	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			32.00000	29	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,423.00000	1,549	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			146.00000	123	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			191.00000	206	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,913.00000	2,780	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			98.00000	104	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,820.00000	4,678	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,503.00000	2,648	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			25.00000	22	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,587.00000	1,717	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			110.00000	91	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			144.00000	153	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,666.00000	3,528	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			104.00000	111	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,626.00000	4,485	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			180.00000	194	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,053.00000	2,918	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			129.00000	137	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,001.00000	3,861	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			93.00000	99	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,966.00000	4,824	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,535.00000	3,682	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	7	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,551.00000	2,696	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	21	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,629.00000	1,760	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			102.00000	85	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			925.00000	1,014	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			398.00000	339	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			174.00000	187	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,146.00000	3,011	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			90.00000	96	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,063.00000	4,921	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,386.00000	3,533	26.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Put		9.00000	8	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,406.00000	2,551	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		29.00000	25	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,504.00000	1,632	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		127.00000	106	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		848.00000	931	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		470.00000	405	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		244.00000	264	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,367.00000	2,239	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		165.00000	176	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,287.00000	3,151	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		87.00000	92	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,209.00000	5,066	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,336.00000	3,484	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		9.00000	8	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,358.00000	2,502	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		30.00000	27	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,464.00000	1,590	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		136.00000	114	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		162.00000	173	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,334.00000	3,198	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		117.00000	125	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,289.00000	4,149	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		85.00000	91	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,258.00000	5,115	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		234.00000	253	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,456.00000	2,328	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		159.00000	170	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,381.00000	3,245	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		115.00000	122	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,337.00000	4,197	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		84.00000	89	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,307.00000	5,164	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		171.00000	183	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,193.00000	3,058	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		89.00000	95	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,112.00000	4,969	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,584.00000	3,732	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		7.00000	6	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,600.00000	2,745	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	19	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,672.00000	1,804	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		94.00000	78	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		952.00000	1,044	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		375.00000	318	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.40	Call			266.00000	287	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,189.00000	2,061	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			177.00000	190	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,100.00000	2,965	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			92.00000	98	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,014.00000	4,872	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,634.00000	3,782	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			7.00000	6	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,648.00000	2,794	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			21.00000	18	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,715.00000	1,848	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			87.00000	72	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			980.00000	1,074	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			353.00000	298	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,684.00000	3,831	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			6.00000	6	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,697.00000	2,843	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			19.00000	17	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,758.00000	1,892	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			80.00000	66	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			184.00000	198	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,006.00000	2,872	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			131.00000	139	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,953.00000	3,813	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			95.00000	101	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,917.00000	4,775	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,833.00000	3,980	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			5.00000	5	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,843.00000	2,989	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			16.00000	14	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,890.00000	2,027	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			63.00000	51	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			195.00000	210	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,867.00000	2,734	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			99.00000	106	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,772.00000	4,630	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,882.00000	4,030	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	5	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,892.00000	3,038	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			15.00000	13	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,935.00000	2,073	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			58.00000	47	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			199.00000	214	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,821.00000	2,688	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			139.00000	148	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,762.00000	3,623	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		101.00000	107	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,723.00000	4,582	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,932.00000	4,080	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		5.00000	4	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,941.00000	3,088	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		14.00000	12	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,980.00000	2,120	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		53.00000	44	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,163.00000	1,272	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		236.00000	197	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		203.00000	218	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,775.00000	2,643	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		141.00000	151	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,714.00000	3,575	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		102.00000	109	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,675.00000	4,533	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,982.00000	4,129	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	4	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,990.00000	3,137	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		13.00000	12	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,197.00000	1,310	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		219.00000	185	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,783.00000	3,931	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		6.00000	5	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,795.00000	2,940	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		17.00000	15	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,846.00000	1,982	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		68.00000	56	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		68.00000	72	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,091.00000	5,947	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		168.00000	180	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,240.00000	3,104	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		67.00000	71	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,140.00000	5,996	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		66.00000	70	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,189.00000	6,045	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,180.00000	4,328	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		3.00000	2	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,188.00000	3,335	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	10	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,214.00000	2,358	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		37.00000	33	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,345.00000	1,467	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		167.00000	142	19.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.80	Call			111.00000	118	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,433.00000	4,293	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			72.00000	76	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,894.00000	5,750	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,230.00000	4,377	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,262.00000	2,406	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			35.00000	31	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,384.00000	1,508	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			156.00000	132	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			42.00000	45	36.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,815.00000	7,669	36.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,131.00000	4,278	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	2	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,138.00000	3,286	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			11.00000	10	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,167.00000	2,310	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			39.00000	35	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			71.00000	75	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,943.00000	5,799	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			41.00000	44	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,914.00000	7,768	36.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,032.00000	4,179	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			4.00000	3	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,040.00000	3,187	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			12.00000	11	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,072.00000	2,215	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			44.00000	39	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,231.00000	1,349	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			203.00000	173	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			69.00000	73	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,042.00000	5,898	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			40.00000	43	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,013.00000	7,867	36.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			39.00000	42	36.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,111.00000	7,966	36.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			40.00000	42	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,062.00000	7,917	36.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			234.00000	253	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,456.00000	2,328	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			115.00000	122	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,337.00000	4,197	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			64.00000	68	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,287.00000	6,143	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			36.00000	39	37.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,259.00000	8,114	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		64.00000	68	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,287.00000	6,143	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,733.00000	3,881	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		6.00000	5	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,746.00000	2,891	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		18.00000	16	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		229.00000	248	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,502.00000	2,372	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		63.00000	67	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,336.00000	6,192	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		35.00000	39	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,308.00000	8,163	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		224.00000	242	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,547.00000	2,417	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		62.00000	66	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,385.00000	6,241	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		35.00000	38	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,357.00000	8,212	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		38.00000	41	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,160.00000	8,016	37.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		42.00000	44	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,864.00000	7,719	36.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,280.00000	4,427	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	1	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		74.00000	78	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,796.00000	5,652	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		43.00000	45	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,765.00000	7,620	36.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,329.00000	4,477	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	1	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		75.00000	79	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,747.00000	5,603	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		43.00000	46	36.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,716.00000	7,570	36.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.53800	13.45330		18.99	15,257,326.00	1,127	25,835.00
£ / R On 14/09/2009 Currency Future	13.45	Call		309.00000	360	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		306.00000	272	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		237.00000	269	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		433.00000	381	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		237.00000	269	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		433.00000	381	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		364.00000	419	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		261.00000	231	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Call		456.00000	515	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		202.00000	177	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		522.00000	585	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		169.00000	147	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		631.00000	697	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		128.00000	109	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		558.00000	621	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		154.00000	133	19.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		669.00000	736	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		116.00000	98	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		748.00000	817	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		94.00000	79	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		594.00000	659	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		140.00000	121	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		456.00000	515	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		202.00000	177	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		364.00000	419	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		261.00000	231	19.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		271.00000	307	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		367.00000	319	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		253.00000	287	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		400.00000	349	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		289.00000	333	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		336.00000	295	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		336.00000	389	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		283.00000	251	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		393.00000	450	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		240.00000	212	19.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		488.00000	549	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		185.00000	161	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		522.00000	585	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		169.00000	147	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		669.00000	736	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		116.00000	98	19.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		424.00000	482	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		221.00000	194	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		336.00000	389	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		283.00000	251	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		488.00000	549	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		185.00000	161	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		788.00000	859	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		85.00000	71	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		708.00000	776	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		105.00000	88	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		130.00000	147	21.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Put			777.00000	709	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			194.00000	220	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			540.00000	482	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			169.00000	192	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			616.00000	554	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			181.00000	205	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			578.00000	517	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			169.00000	192	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			616.00000	554	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			139.00000	157	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			736.00000	669	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			108.00000	121	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			904.00000	833	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			115.00000	129	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			861.00000	791	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			130.00000	147	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			777.00000	709	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			95.00000	106	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			992.00000	918	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			84.00000	93	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,081.00000	1,005	22.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			79.00000	88	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,126.00000	1,050	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			101.00000	113	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			948.00000	875	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			53.00000	57	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,450.00000	1,369	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			40.00000	43	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,687.00000	1,605	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			25.00000	25	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,171.00000	2,087	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			31.00000	33	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,928.00000	1,845	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			35.00000	36	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,831.00000	1,748	26.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			38.00000	41	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,735.00000	1,653	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			53.00000	57	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,450.00000	1,369	24.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			70.00000	77	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,217.00000	1,139	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			59.00000	64	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,356.00000	1,276	24.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			40.00000	43	25.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,687.00000	1,605	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.00	Call			45.00000	48	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,592.00000	1,510	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			50.00000	54	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,497.00000	1,416	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			43.00000	45	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,639.00000	1,557	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			47.00000	51	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,544.00000	1,463	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			56.00000	61	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,403.00000	1,323	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			50.00000	54	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,497.00000	1,416	24.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			33.00000	35	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,880.00000	1,797	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			36.00000	38	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,783.00000	1,700	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			63.00000	68	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,309.00000	1,230	24.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			31.00000	33	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,928.00000	1,845	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			25.00000	25	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,171.00000	2,087	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			29.00000	30	27.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,025.00000	1,942	27.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			23.00000	24	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,220.00000	2,136	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			22.00000	23	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,269.00000	2,185	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			27.00000	28	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,074.00000	1,990	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			89.00000	99	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,036.00000	961	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			20.00000	21	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,367.00000	2,283	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			66.00000	73	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,263.00000	1,185	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			56.00000	61	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,403.00000	1,323	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			30.00000	31	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,977.00000	1,893	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			101.00000	113	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			948.00000	875	22.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			149.00000	168	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			695.00000	630	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			159.00000	180	20.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.95	Put			655.00000	592	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			122.00000	138	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			819.00000	750	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			75.00000	82	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,171.00000	1,094	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			33.00000	35	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,880.00000	1,797	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			19.00000	19	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,465.00000	2,381	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			30.00000	31	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,977.00000	1,893	27.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			20.00000	21	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,367.00000	2,283	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			19.00000	19	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,465.00000	2,381	29.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			17.00000	17	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,564.00000	2,479	29.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			16.00000	16	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,662.00000	2,578	30.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			43.00000	45	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,639.00000	1,557	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			26.00000	27	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,123.00000	2,039	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			21.00000	22	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,318.00000	2,234	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			26.00000	27	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,123.00000	2,039	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			19.00000	20	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,416.00000	2,332	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			18.00000	18	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,514.00000	2,430	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			16.00000	17	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,613.00000	2,529	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			89.00000	99	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,036.00000	961	22.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			13.00000	13	31.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,860.00000	2,775	31.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			122.00000	138	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			819.00000	750	21.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			66.00000	73	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,263.00000	1,185	23.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			38.00000	41	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,735.00000	1,653	26.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			70.00000	77	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,217.00000	1,139	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.75	Call			207.00000	235	19.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			504.00000	447	19.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			181.00000	205	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			578.00000	517	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			139.00000	157	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			736.00000	669	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			75.00000	82	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,171.00000	1,094	23.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			194.00000	220	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			540.00000	482	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			221.00000	251	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			468.00000	413	19.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			95.00000	106	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			992.00000	918	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			253.00000	287	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			400.00000	349	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,353.00000	5,438	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,854.00000	3,938	37.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	37.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,361.00000	2,445	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			8.00000	7	30.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			915.00000	988	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			62.00000	50	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			7.00000	7	34.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,654.00000	3,569	34.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	2	39.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,149.00000	5,064	39.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,648.00000	6,563	44.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,803.00000	5,888	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,303.00000	4,388	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,807.00000	2,892	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			4.00000	4	33.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,332.00000	1,414	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			29.00000	26	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			10.00000	10	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,207.00000	3,122	32.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	3	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,700.00000	4,615	38.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	42.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,198.00000	6,113	42.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,053.00000	6,138	37.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,553.00000	4,638	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,056.00000	3,140	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		3.00000	2	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,575.00000	1,657	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		21.00000	19	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		12.00000	12	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,959.00000	2,874	31.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		4.00000	4	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,451.00000	4,366	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	1	41.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,948.00000	5,863	41.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		872.00000	945	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		69.00000	57	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,003.00000	1,080	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		49.00000	42	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		830.00000	901	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		77.00000	63	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,047.00000	1,127	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		44.00000	39	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		958.00000	1,033	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		55.00000	45	20.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		708.00000	776	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		105.00000	88	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		830.00000	901	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		77.00000	63	20.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,554.00000	3,639	36.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	1	36.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,559.00000	2,643	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		6.00000	5	31.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		8.00000	8	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,455.00000	3,370	33.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		2.00000	2	40.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,449.00000	5,364	40.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call		1.00000	1	47.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put		7,448.00000	7,363	47.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call		4,453.00000	4,538	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call		3,455.00000	3,539	35.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put		1.00000	1	35.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call		2,460.00000	2,544	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put		7.00000	6	31.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call		1,477.00000	1,560	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put		24.00000	22	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.00	Call			8.00000	8	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,555.00000	3,470	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	40.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,549.00000	5,464	40.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	47.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,548.00000	7,463	47.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,353.00000	4,438	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,355.00000	3,439	35.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			2.00000	1	35.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,381.00000	1,463	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			27.00000	25	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	40.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,649.00000	5,564	40.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	48.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,648.00000	7,563	48.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,305.00000	3,389	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			2.00000	1	35.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,312.00000	2,395	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	7	30.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			7.00000	7	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,704.00000	3,619	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	41.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,698.00000	5,614	41.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	48.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,698.00000	7,613	48.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,154.00000	4,238	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,156.00000	3,240	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,163.00000	2,247	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	9	29.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,189.00000	1,270	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			36.00000	32	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			7.00000	6	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			3,853.00000	3,768	35.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			2.00000	2	41.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			5,848.00000	5,764	41.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			1.00000	1	49.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			7,848.00000	7,763	49.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call			4,054.00000	4,138	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call			2,065.00000	2,148	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put			12.00000	10	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call			1,094.00000	1,174	21.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.40	Put		41.00000	36	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		6.00000	6	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		3,953.00000	3,868	35.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	49.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		7,948.00000	7,863	49.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		4,004.00000	4,088	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		3,007.00000	3,091	34.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	34.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		2,016.00000	2,099	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		12.00000	11	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		6.00000	6	35.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,003.00000	3,918	35.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		2.00000	1	41.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		5,998.00000	5,913	41.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	49.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		7,998.00000	7,913	49.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,954.00000	4,038	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,957.00000	3,041	34.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	34.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,966.00000	2,050	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		13.00000	12	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		6.00000	6	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,052.00000	3,968	36.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	42.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,048.00000	5,963	42.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	49.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,048.00000	7,963	49.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,857.00000	2,942	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		4.00000	4	33.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,868.00000	1,952	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		15.00000	14	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	5	36.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,152.00000	4,067	36.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Call		1.00000	1	42.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,148.00000	6,063	42.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		1.00000	1	50.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,148.00000	8,063	50.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,904.00000	3,988	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,907.00000	2,991	33.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		4.00000	3	33.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,917.00000	2,001	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		14.00000	13	27.93	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	17.55	Call			6.00000	6	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,102.00000	4,018	36.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			1.00000	1	42.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,098.00000	6,013	42.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	50.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,098.00000	8,013	50.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			4,104.00000	4,188	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			3,106.00000	3,190	34.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			3.00000	2	34.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,114.00000	2,198	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			11.00000	10	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,141.00000	1,222	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			38.00000	34	21.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			6.00000	6	35.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,903.00000	3,818	35.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			2.00000	2	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,898.00000	5,814	41.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	49.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,898.00000	7,813	49.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,253.00000	4,338	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,255.00000	3,340	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	35.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,262.00000	2,346	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			9.00000	8	30.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,284.00000	1,366	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			31.00000	28	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			7.00000	7	34.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,754.00000	3,669	34.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	2	41.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,748.00000	5,664	41.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	48.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,748.00000	7,663	48.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,503.00000	4,588	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,504.00000	3,589	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	36.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,510.00000	2,594	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	31.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,526.00000	1,609	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			23.00000	21	24.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			8.00000	8	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,505.00000	3,420	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	40.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.95	Put		5,499.00000	5,414	40.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call		1.00000	1	47.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put		7,498.00000	7,413	47.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call		4,653.00000	4,738	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call		3,654.00000	3,739	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put		1.00000	1	36.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call		2,658.00000	2,743	32.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put		5.00000	5	32.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call		1,672.00000	1,755	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put		19.00000	17	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call		9.00000	9	33.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put		3,356.00000	3,271	33.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call		2.00000	2	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put		5,349.00000	5,264	40.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call		1.00000	1	47.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put		7,348.00000	7,263	47.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call		4,703.00000	4,788	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call		3,704.00000	3,789	36.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put		1.00000	1	36.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call		2,708.00000	2,792	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put		5.00000	4	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call		1,721.00000	1,804	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put		18.00000	16	26.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call		9.00000	9	32.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put		3,306.00000	3,221	32.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call		2.00000	2	39.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put		5,299.00000	5,214	39.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call		1.00000	1	46.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put		7,298.00000	7,213	46.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call		4,403.00000	4,488	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put		0.00000	0	37.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call		3,405.00000	3,489	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put		1.00000	1	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Call		2,410.00000	2,494	30.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put		7.00000	6	30.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call		1,429.00000	1,511	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put		26.00000	23	24.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call		8.00000	8	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put		3,604.00000	3,520	34.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call		2.00000	2	40.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put		5,599.00000	5,514	40.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call		1.00000	1	48.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put		7,598.00000	7,513	48.11	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	9.65	Call		3,804.00000	3,889	37.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put		1.00000	1	37.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call		1,819.00000	1,902	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put		16.00000	14	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call		5.00000	5	36.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put		4,202.00000	4,117	36.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call		1.00000	1	50.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put		8,197.00000	8,113	50.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.77460	13.68870		19.12	24,794,280.00	1,800	14,898.00
£ / R On 14/12/2009 Currency Future	13.70	Call		583.00000	649	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		594.00000	574	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		509.00000	568	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		721.00000	694	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		527.00000	587	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		688.00000	662	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		954.00000	1,036	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		266.00000	261	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		625.00000	695	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		537.00000	521	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		723.00000	797	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		434.00000	423	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		776.00000	853	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		388.00000	378	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		833.00000	911	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		344.00000	336	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		862.00000	941	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		323.00000	316	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		923.00000	1,003	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		284.00000	279	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		698.00000	771	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		459.00000	446	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		603.00000	672	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		564.00000	547	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		545.00000	606	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		656.00000	632	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		527.00000	587	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		688.00000	662	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		563.00000	626	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		625.00000	602	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		603.00000	672	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		564.00000	547	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		673.00000	745	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		484.00000	470	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		723.00000	797	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		434.00000	423	18.65	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			749.00000	825	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			411.00000	400	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			833.00000	911	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			344.00000	336	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			862.00000	941	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			323.00000	316	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			892.00000	972	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			303.00000	297	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			583.00000	649	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			594.00000	574	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			625.00000	695	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			537.00000	521	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			698.00000	771	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			459.00000	446	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			649.00000	720	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			510.00000	495	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			563.00000	626	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			625.00000	602	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			892.00000	972	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			303.00000	297	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			987.00000	1,069	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			248.00000	244	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			625.00000	695	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			537.00000	521	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			391.00000	440	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,002.00000	965	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			476.00000	533	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			788.00000	758	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			461.00000	516	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			822.00000	791	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			461.00000	516	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			822.00000	791	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			446.00000	500	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			857.00000	825	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			404.00000	454	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			965.00000	929	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			355.00000	400	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,116.00000	1,076	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			378.00000	426	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,040.00000	1,002	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			366.00000	413	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,078.00000	1,038	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			344.00000	388	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,155.00000	1,113	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			268.00000	304	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Put		1,479.00000	1,429	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		276.00000	313	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,438.00000	1,388	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		323.00000	365	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,234.00000	1,190	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		303.00000	343	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,314.00000	1,268	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		285.00000	323	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,396.00000	1,348	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		252.00000	286	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,564.00000	1,512	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		238.00000	270	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,649.00000	1,595	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		224.00000	255	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,736.00000	1,680	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		179.00000	203	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,091.00000	2,029	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		446.00000	500	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		857.00000	825	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		417.00000	469	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		929.00000	894	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		509.00000	568	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		721.00000	694	19.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		323.00000	365	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,234.00000	1,190	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		431.00000	484	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		893.00000	859	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		333.00000	376	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,194.00000	1,151	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		313.00000	353	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,274.00000	1,229	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		294.00000	332	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,355.00000	1,308	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		231.00000	262	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,692.00000	1,637	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		527.00000	587	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		688.00000	662	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		493.00000	550	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		754.00000	726	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		431.00000	484	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		893.00000	859	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		333.00000	376	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,194.00000	1,151	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		260.00000	295	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,521.00000	1,470	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			313.00000	353	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,274.00000	1,229	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			245.00000	278	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,606.00000	1,553	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			366.00000	413	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,078.00000	1,038	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			268.00000	304	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,479.00000	1,429	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			378.00000	426	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,040.00000	1,002	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,389.00000	5,475	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,901.00000	3,989	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	14	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,432.00000	2,519	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			44.00000	45	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,088.00000	1,172	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			199.00000	197	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			156.00000	181	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,267.00000	2,207	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			50.00000	63	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,661.00000	3,588	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			27.00000	31	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,138.00000	5,057	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			17.00000	20	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,629.00000	6,545	31.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,839.00000	5,925	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,345.00000	4,431	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			6.00000	6	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,870.00000	2,958	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			32.00000	33	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,455.00000	1,544	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			116.00000	120	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			206.00000	234	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,867.00000	1,809	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			70.00000	86	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,231.00000	3,161	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			30.00000	36	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,692.00000	4,612	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			21.00000	23	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,182.00000	6,099	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,089.00000	6,175	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,592.00000	4,678	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	4	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,115.00000	3,202	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			26.00000	28	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,678.00000	1,765	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			90.00000	91	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			85.00000	103	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			2,996.00000	2,928	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			33.00000	40	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,444.00000	4,365	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	25	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,934.00000	5,850	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,020.00000	1,102	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			231.00000	228	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,238.00000	1,331	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			150.00000	157	18.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,159.00000	1,249	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			171.00000	174	17.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,020.00000	1,102	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			231.00000	228	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,123.00000	1,208	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			185.00000	183	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,054.00000	1,137	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			215.00000	212	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			804.00000	881	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			365.00000	357	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			476.00000	533	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			788.00000	758	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			749.00000	825	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			411.00000	400	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			446.00000	500	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			857.00000	825	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			493.00000	550	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			754.00000	726	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			673.00000	745	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			484.00000	470	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,606.00000	3,693	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			17.00000	18	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,626.00000	2,714	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			38.00000	39	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			58.00000	72	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,469.00000	3,398	25.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			25.00000	29	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,436.00000	5,354	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			13.00000	15	32.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,425.00000	7,341	32.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.20	Call			4,493.00000	4,579	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	5	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,507.00000	3,594	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			18.00000	20	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,529.00000	2,616	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			41.00000	42	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,588.00000	1,676	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			99.00000	101	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			54.00000	67	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,565.00000	3,493	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			24.00000	28	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,536.00000	5,453	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			13.00000	15	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,524.00000	7,440	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,360.00000	3,447	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			21.00000	22	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,384.00000	2,471	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			45.00000	46	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			48.00000	60	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,709.00000	3,636	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			23.00000	27	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,685.00000	5,602	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			12.00000	14	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,674.00000	7,590	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,394.00000	4,480	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			6.00000	6	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,409.00000	3,496	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			20.00000	21	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,499.00000	1,588	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			110.00000	113	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			212.00000	240	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,823.00000	1,766	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			24.00000	27	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,635.00000	5,553	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			13.00000	14	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,624.00000	7,540	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			4,197.00000	4,283	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			8.00000	9	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			3,213.00000	3,300	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			24.00000	25	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			2,239.00000	2,326	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			50.00000	51	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,324.00000	1,415	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			135.00000	141	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			189.00000	215	23.39	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 14/12/2009 Currency Future	15.50	Put		2,001.00000	1,940	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		43.00000	54	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,854.00000	3,780	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		23.00000	26	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,834.00000	5,751	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		12.00000	14	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,823.00000	7,739	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,050.00000	4,136	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		11.00000	11	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,066.00000	3,153	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		28.00000	29	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,095.00000	2,181	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		56.00000	57	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,196.00000	1,290	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		158.00000	165	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		175.00000	198	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,136.00000	2,073	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		38.00000	49	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		3,999.00000	3,924	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		22.00000	25	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,983.00000	5,900	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		11.00000	13	33.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,973.00000	7,889	33.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		4,000.00000	4,087	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	12	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,017.00000	3,105	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		29.00000	30	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,048.00000	2,133	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		59.00000	59	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		168.00000	193	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,180.00000	2,118	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		37.00000	47	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,049.00000	3,973	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		22.00000	24	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,033.00000	5,950	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		11.00000	13	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,022.00000	7,938	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,951.00000	4,038	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		12.00000	13	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,968.00000	3,056	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		30.00000	31	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		2,001.00000	2,085	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		62.00000	61	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		162.00000	188	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,223.00000	2,163	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.75	Call			37.00000	46	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,098.00000	4,021	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			21.00000	24	30.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,083.00000	6,000	30.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			11.00000	13	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,072.00000	7,988	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,852.00000	3,939	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			13.00000	15	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,908.00000	1,993	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			69.00000	68	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			150.00000	175	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,312.00000	2,250	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			36.00000	44	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,197.00000	4,119	26.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			10.00000	12	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,171.00000	8,087	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,919.00000	3,007	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			31.00000	32	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,954.00000	2,039	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			66.00000	64	19.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			36.00000	45	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,147.00000	4,070	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			21.00000	24	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,132.00000	6,049	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			10.00000	12	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,122.00000	8,038	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,148.00000	4,234	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	9	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,164.00000	3,251	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			25.00000	26	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,191.00000	2,277	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			52.00000	53	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,281.00000	1,373	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			142.00000	148	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			184.00000	209	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,046.00000	1,985	23.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			41.00000	53	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			3,902.00000	3,828	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			23.00000	25	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			5,884.00000	5,801	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			12.00000	13	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			7,873.00000	7,789	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			4,246.00000	4,332	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	8	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			3,262.00000	3,349	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.45	Put		23.00000	24	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,287.00000	2,374	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		49.00000	49	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,367.00000	1,458	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		128.00000	133	18.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		195.00000	221	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		1,956.00000	1,896	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		44.00000	56	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,806.00000	3,732	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		23.00000	26	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,784.00000	5,701	29.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		12.00000	14	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,773.00000	7,689	33.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,642.00000	4,728	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		3.00000	3	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,655.00000	3,742	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		16.00000	17	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,675.00000	2,763	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		36.00000	38	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,724.00000	1,810	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		85.00000	86	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		245.00000	278	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,606.00000	1,553	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		60.00000	75	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,422.00000	3,350	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		25.00000	29	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,386.00000	5,304	28.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		14.00000	16	32.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,375.00000	7,291	32.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,692.00000	4,778	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		3.00000	3	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,704.00000	3,791	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		15.00000	17	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,724.00000	2,811	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		35.00000	37	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,770.00000	1,856	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		81.00000	81	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		63.00000	77	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,374.00000	3,303	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		25.00000	30	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,337.00000	5,255	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		14.00000	16	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,325.00000	7,241	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,543.00000	4,629	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		4.00000	4	28.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.15	Call			3,556.00000	3,643	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	19	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,578.00000	2,665	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			39.00000	40	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,633.00000	1,720	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			94.00000	96	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			231.00000	262	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,692.00000	1,637	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			56.00000	70	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,517.00000	3,445	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			25.00000	28	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,486.00000	5,404	29.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			13.00000	15	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,474.00000	7,390	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,444.00000	4,530	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			5.00000	5	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,458.00000	3,545	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			19.00000	21	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,481.00000	2,568	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			42.00000	43	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,543.00000	1,632	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			105.00000	107	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			218.00000	247	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,779.00000	1,723	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			52.00000	65	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,613.00000	3,540	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			24.00000	27	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,585.00000	5,503	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			13.00000	15	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,574.00000	7,490	33.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,296.00000	4,382	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			7.00000	7	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,311.00000	3,398	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			22.00000	23	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,336.00000	2,422	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			47.00000	48	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			1,411.00000	1,501	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			122.00000	126	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			200.00000	227	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			1,912.00000	1,853	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			46.00000	58	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			3,757.00000	3,684	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			23.00000	26	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			5,735.00000	5,652	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			12.00000	14	33.42	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	21.40	Put		7,724.00000	7,639	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,099.00000	4,185	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	10	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,143.00000	2,229	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		54.00000	55	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		40.00000	51	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		3,951.00000	3,876	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		12.00000	13	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		7,923.00000	7,839	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,803.00000	3,890	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		14.00000	15	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,821.00000	2,909	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		33.00000	34	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,862.00000	1,947	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		73.00000	72	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		145.00000	169	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,356.00000	2,294	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		35.00000	43	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,246.00000	4,169	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		20.00000	23	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,231.00000	6,148	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		10.00000	12	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,221.00000	8,137	34.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			14.00550	13.91670		19.36	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	13.90	Call		797.00000	875	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		780.00000	770	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		706.00000	778	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		939.00000	922	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		723.00000	796	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		906.00000	890	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,924.00000	3,016	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		58.00000	61	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		838.00000	919	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		722.00000	713	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,776.00000	4,865	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		9.00000	9	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		905.00000	988	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		639.00000	633	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		953.00000	1,037	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		586.00000	582	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,319.00000	1,415	17.80	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		302.00000	310	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		1,028.00000	1,115	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		511.00000	509	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		545.00000	606	20.71	0.00	0	11,630.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.70	Put		1,328.00000	1,300	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		977.00000	1,062	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		560.00000	557	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,054.00000	1,142	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		488.00000	486	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,137.00000	1,226	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		420.00000	421	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,109.00000	1,197	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		442.00000	442	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		741.00000	815	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		874.00000	859	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		777.00000	854	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		811.00000	799	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		817.00000	897	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		751.00000	741	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		860.00000	941	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		694.00000	686	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		929.00000	1,012	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		612.00000	607	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,002.00000	1,088	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		536.00000	533	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,081.00000	1,169	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		465.00000	464	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		882.00000	965	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		666.00000	659	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,433.00000	4,522	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		16.00000	16	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,459.00000	3,550	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		42.00000	45	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,488.00000	2,585	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		71.00000	80	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,610.00000	1,708	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		193.00000	203	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		598.00000	662	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,181.00000	1,157	20.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		385.00000	430	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		1,968.00000	1,924	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		252.00000	286	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		2,836.00000	2,780	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		169.00000	193	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,752.00000	3,687	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,336.00000	4,424	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		19.00000	19	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,362.00000	3,453	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		45.00000	47	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.60	Call			2,391.00000	2,491	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			74.00000	85	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,534.00000	1,632	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			217.00000	227	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			571.00000	633	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,254.00000	1,228	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			369.00000	413	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,052.00000	2,007	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			242.00000	274	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,925.00000	2,869	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			163.00000	186	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,846.00000	3,780	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,239.00000	4,328	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			22.00000	22	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,265.00000	3,355	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			48.00000	50	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,295.00000	2,396	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			78.00000	91	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,460.00000	1,558	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			243.00000	252	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			354.00000	397	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,138.00000	2,091	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			232.00000	263	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,015.00000	2,958	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			157.00000	179	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,940.00000	3,873	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,142.00000	4,231	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			26.00000	26	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,168.00000	3,258	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			51.00000	53	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,199.00000	2,302	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			82.00000	97	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,388.00000	1,486	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			272.00000	280	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			521.00000	579	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,404.00000	1,374	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			341.00000	381	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,224.00000	2,176	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			223.00000	253	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,106.00000	3,047	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			151.00000	173	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,035.00000	3,967	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,997.00000	4,087	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			31.00000	32	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,022.00000	3,113	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.95	Put		55.00000	57	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,060.00000	2,162	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		93.00000	106	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,287.00000	1,381	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		320.00000	325	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		487.00000	542	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,520.00000	1,487	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		320.00000	360	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,354.00000	2,304	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		210.00000	238	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,243.00000	3,183	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		142.00000	164	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,176.00000	4,108	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,094.00000	4,183	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		28.00000	27	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,119.00000	3,210	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		52.00000	54	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,151.00000	2,255	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		84.00000	100	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,353.00000	1,450	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		286.00000	295	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		509.00000	567	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,443.00000	1,411	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		334.00000	374	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,267.00000	2,218	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		218.00000	248	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,152.00000	3,092	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		149.00000	170	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,082.00000	4,014	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,384.00000	4,473	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		18.00000	18	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,410.00000	3,501	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		44.00000	46	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,439.00000	2,538	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		73.00000	83	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,571.00000	1,670	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		205.00000	215	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		584.00000	648	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,217.00000	1,192	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		377.00000	421	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,010.00000	1,966	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		247.00000	280	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		2,880.00000	2,824	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		166.00000	189	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,799.00000	3,734	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.75	Call			4,191.00000	4,279	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			24.00000	24	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,216.00000	3,307	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			49.00000	51	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,247.00000	2,349	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			80.00000	94	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,424.00000	1,522	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			257.00000	266	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			533.00000	592	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,366.00000	1,337	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			347.00000	389	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,181.00000	2,133	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			227.00000	258	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,061.00000	3,002	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			154.00000	176	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			3,987.00000	3,920	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,287.00000	4,376	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			21.00000	20	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,313.00000	3,404	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			46.00000	48	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,343.00000	2,443	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			76.00000	88	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,497.00000	1,595	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			230.00000	239	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			558.00000	619	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,291.00000	1,264	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			362.00000	405	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,095.00000	2,049	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			237.00000	268	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			2,970.00000	2,913	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			160.00000	182	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,893.00000	3,827	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			4,046.00000	4,135	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			30.00000	29	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			3,071.00000	3,161	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			54.00000	56	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,103.00000	2,208	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			86.00000	103	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			498.00000	554	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,481.00000	1,449	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			328.00000	367	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,311.00000	2,261	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			214.00000	243	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,197.00000	3,137	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			146.00000	167	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.90	Put			4,129.00000	4,061	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			882.00000	965	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			666.00000	659	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,628.00000	4,717	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			12.00000	12	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,654.00000	3,745	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			38.00000	40	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,681.00000	2,776	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			65.00000	71	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,767.00000	1,866	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			150.00000	161	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			657.00000	726	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,040.00000	1,020	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			418.00000	467	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,802.00000	1,762	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			275.00000	310	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,658.00000	2,605	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			183.00000	208	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,566.00000	3,502	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			73.00000	92	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,457.00000	5,386	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			33.00000	40	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,416.00000	7,334	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,482.00000	4,571	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			15.00000	15	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,508.00000	3,599	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			41.00000	43	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,536.00000	2,633	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			69.00000	78	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,648.00000	1,747	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			182.00000	192	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			393.00000	439	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			1,926.00000	1,883	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			172.00000	196	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,706.00000	3,641	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			68.00000	86	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,602.00000	5,531	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			31.00000	37	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,564.00000	7,482	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			65.00000	83	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,698.00000	5,627	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			30.00000	36	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,663.00000	7,580	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			63.00000	81	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,747.00000	5,676	27.34	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 15/03/2010 Currency Future	21.60	Call			30.00000	35	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,713.00000	7,629	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			59.00000	76	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,892.00000	5,821	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			28.00000	33	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,861.00000	7,777	28.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			56.00000	73	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			5,990.00000	5,918	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			27.00000	32	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			7,960.00000	7,876	28.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			55.00000	72	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,038.00000	5,966	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			27.00000	31	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,010.00000	7,925	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			54.00000	70	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,087.00000	6,015	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			26.00000	30	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,059.00000	7,975	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,899.00000	3,990	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			32.00000	35	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,974.00000	2,073	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			107.00000	117	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,225.00000	1,316	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			358.00000	360	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			306.00000	345	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,440.00000	2,390	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			136.00000	157	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,269.00000	4,202	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			52.00000	67	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,185.00000	6,112	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			25.00000	29	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,158.00000	8,073	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			58.00000	75	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			5,941.00000	5,869	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			28.00000	32	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			7,911.00000	7,827	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			62.00000	79	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			5,795.00000	5,724	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			29.00000	34	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			7,762.00000	7,679	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			4,531.00000	4,619	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			14.00000	14	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			3,557.00000	3,648	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			40.00000	42	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			2,584.00000	2,681	19.59	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.40	Put		68.00000	75	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,687.00000	1,786	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		171.00000	181	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		401.00000	448	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,884.00000	1,842	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		176.00000	200	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,659.00000	3,595	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		70.00000	88	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,553.00000	5,483	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		32.00000	38	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,515.00000	7,432	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,678.00000	4,766	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		11.00000	11	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,703.00000	3,794	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		37.00000	39	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,730.00000	2,824	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		63.00000	68	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,808.00000	1,907	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		141.00000	151	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		427.00000	477	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,761.00000	1,721	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		186.00000	212	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,519.00000	3,456	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		75.00000	94	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,408.00000	5,338	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		33.00000	40	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,367.00000	7,285	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,727.00000	4,815	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		10.00000	10	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,752.00000	3,843	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		36.00000	38	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,779.00000	2,872	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		62.00000	66	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,849.00000	1,948	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		132.00000	142	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		437.00000	487	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,720.00000	1,682	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		190.00000	216	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,473.00000	3,410	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		77.00000	96	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,360.00000	5,290	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		34.00000	41	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,317.00000	7,236	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,580.00000	4,668	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		13.00000	13	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.35	Call		3,606.00000	3,697	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		39.00000	41	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,633.00000	2,728	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		66.00000	73	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,727.00000	1,826	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		160.00000	171	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		409.00000	457	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,843.00000	1,802	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		179.00000	204	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,612.00000	3,548	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		72.00000	90	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,505.00000	5,434	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		32.00000	39	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,465.00000	7,383	28.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		67.00000	84	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,650.00000	5,579	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		31.00000	36	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,614.00000	7,531	28.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,850.00000	3,941	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		33.00000	36	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,876.00000	2,968	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		59.00000	62	20.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,932.00000	2,031	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		115.00000	125	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,195.00000	1,285	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		378.00000	380	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		300.00000	338	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,483.00000	2,432	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		132.00000	154	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,315.00000	4,248	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		51.00000	66	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,234.00000	6,160	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		24.00000	28	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		8,207.00000	8,123	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,801.00000	3,892	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		34.00000	37	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,827.00000	2,920	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		60.00000	64	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,890.00000	1,989	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		123.00000	133	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,166.00000	1,255	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		399.00000	400	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		293.00000	331	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,527.00000	2,475	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		129.00000	150	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.15	Put			4,362.00000	4,295	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			50.00000	65	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			6,283.00000	6,209	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			23.00000	27	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			8,257.00000	8,172	28.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.22430		14.13350		19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			962.00000	1,042	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			978.00000	968	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			890.00000	967	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,107.00000	1,093	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			907.00000	985	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,074.00000	1,061	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,001.00000	1,083	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			917.00000	909	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,299.00000	1,391	18.24	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put			566.00000	566	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,084.00000	1,169	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			800.00000	795	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			300.00000	334	24.33	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,667.00000	3,610	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,128.00000	1,215	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			745.00000	741	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			1,199.00000	1,288	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			665.00000	663	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,151.00000	1,239	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			718.00000	715	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			1,223.00000	1,313	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			640.00000	638	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,273.00000	1,364	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			590.00000	590	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			1,175.00000	1,263	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			691.00000	689	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,062.00000	1,147	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			829.00000	823	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			981.00000	1,063	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			947.00000	938	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			925.00000	1,004	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,042.00000	1,029	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			943.00000	1,023	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,010.00000	998	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,041.00000	1,125	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			858.00000	851	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,106.00000	1,192	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			772.00000	768	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,041.00000	1,125	19.08	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	13.95	Put			858.00000	851	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,021.00000	1,104	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			887.00000	880	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,062.00000	1,147	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			829.00000	823	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,151.00000	1,239	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			718.00000	715	18.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,248.00000	1,338	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			615.00000	614	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,380.00000	1,473	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			497.00000	499	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,326.00000	1,418	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			542.00000	544	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			809.00000	882	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,276.00000	1,257	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,005.00000	2,105	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			222.00000	231	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,635.00000	1,736	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			352.00000	362	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			616.00000	675	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,833.00000	1,801	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			439.00000	485	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,656.00000	2,611	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			315.00000	350	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,531.00000	3,475	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			231.00000	259	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,447.00000	4,385	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,044.00000	2,145	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			211.00000	220	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,670.00000	1,771	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			337.00000	347	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,353.00000	1,445	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			519.00000	521	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			627.00000	687	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			1,794.00000	1,762	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			447.00000	493	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,614.00000	2,569	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			320.00000	355	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,486.00000	3,431	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			235.00000	263	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,401.00000	4,339	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,538.00000	5,629	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			5.00000	5	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,081.00000	4,171	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			48.00000	47	22.21	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	11.60	Call			2,646.00000	2,740	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			113.00000	115	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,466.00000	1,567	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			433.00000	442	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			480.00000	527	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,447.00000	2,403	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			291.00000	324	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,757.00000	3,699	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			183.00000	206	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,149.00000	5,082	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			115.00000	133	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,582.00000	6,509	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,986.00000	6,076	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			2.00000	2	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,510.00000	4,600	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			26.00000	26	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,059.00000	3,150	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			75.00000	76	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,778.00000	1,879	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			295.00000	305	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			556.00000	610	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,073.00000	2,036	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			336.00000	372	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,352.00000	3,298	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			210.00000	236	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,726.00000	4,662	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			135.00000	153	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,151.00000	6,079	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,235.00000	6,326	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			1.00000	1	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,752.00000	4,842	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			19.00000	18	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,300.00000	3,393	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			66.00000	69	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,966.00000	2,067	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			233.00000	242	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			606.00000	664	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			1,872.00000	1,839	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			364.00000	404	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,131.00000	3,079	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			227.00000	255	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,494.00000	4,431	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			145.00000	164	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,912.00000	5,840	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,655.00000	4,745	22.21	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	9.50	Put			21.00000	21	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,690.00000	3,783	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			56.00000	59	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,737.00000	2,829	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			103.00000	105	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,890.00000	1,990	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			256.00000	266	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			841.00000	915	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,207.00000	1,190	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			585.00000	641	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			1,952.00000	1,917	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			417.00000	461	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,784.00000	2,737	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,787.00000	3,881	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			54.00000	57	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,828.00000	2,919	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			94.00000	95	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			873.00000	949	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,140.00000	1,125	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			432.00000	477	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,698.00000	2,652	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			310.00000	344	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,576.00000	3,520	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,801.00000	4,891	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			17.00000	17	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,836.00000	3,930	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			53.00000	56	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,874.00000	2,964	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			90.00000	90	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			295.00000	329	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,712.00000	3,654	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			765.00000	835	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,382.00000	1,360	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			538.00000	590	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,154.00000	2,116	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			383.00000	424	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			2,999.00000	2,950	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			278.00000	309	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,894.00000	3,835	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			698.00000	763	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,565.00000	1,539	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			496.00000	544	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,362.00000	2,320	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			352.00000	391	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,219.00000	3,166	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.00	Call			258.00000	287	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,124.00000	4,063	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,414.00000	4,504	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			30.00000	30	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,446.00000	3,539	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			62.00000	65	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,512.00000	2,607	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			128.00000	133	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,706.00000	1,807	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			322.00000	332	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			638.00000	699	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,755.00000	1,724	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			455.00000	502	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,572.00000	2,528	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			325.00000	361	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,441.00000	3,387	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			238.00000	267	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,355.00000	4,293	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,271.00000	4,360	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			37.00000	36	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,379.00000	2,477	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			145.00000	153	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,600.00000	1,701	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			367.00000	377	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,223.00000	4,313	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			39.00000	39	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,251.00000	3,344	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			67.00000	70	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,335.00000	2,434	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			152.00000	160	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,566.00000	1,667	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			383.00000	393	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			595.00000	652	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			1,912.00000	1,878	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			424.00000	469	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,741.00000	2,694	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			305.00000	339	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,621.00000	3,565	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			224.00000	251	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,540.00000	4,477	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,128.00000	4,218	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			45.00000	44	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,154.00000	3,247	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			70.00000	73	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,248.00000	2,349	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.05	Put		165.00000	175	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,499.00000	1,600	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		416.00000	425	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		575.00000	631	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		1,992.00000	1,956	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		410.00000	453	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,826.00000	2,779	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		217.00000	243	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,633.00000	4,569	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,032.00000	4,124	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		49.00000	49	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,164.00000	2,265	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		181.00000	191	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,437.00000	1,534	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		454.00000	460	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		396.00000	438	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,913.00000	2,864	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		286.00000	319	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,803.00000	3,745	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,318.00000	4,408	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		35.00000	34	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,348.00000	3,442	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		65.00000	67	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,423.00000	2,520	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		139.00000	146	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,462.00000	4,552	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		28.00000	28	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,494.00000	3,588	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		61.00000	64	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,556.00000	2,651	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		123.00000	127	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,742.00000	1,843	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		308.00000	318	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		650.00000	711	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,716.00000	1,687	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		463.00000	511	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,530.00000	2,486	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		330.00000	367	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,397.00000	3,342	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		242.00000	271	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,309.00000	4,247	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,494.00000	3,588	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		61.00000	64	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,556.00000	2,651	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		123.00000	127	18.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			1,742.00000	1,843	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			308.00000	318	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			650.00000	711	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,716.00000	1,687	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,176.00000	4,265	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			42.00000	41	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,202.00000	3,296	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			69.00000	72	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,292.00000	2,392	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			158.00000	167	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,532.00000	1,633	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			399.00000	409	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			220.00000	247	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,587.00000	4,523	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,105.00000	3,199	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			72.00000	74	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,205.00000	2,307	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			172.00000	183	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			566.00000	620	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,032.00000	1,996	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			403.00000	446	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			2,870.00000	2,821	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			213.00000	240	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,680.00000	4,615	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,607.00000	4,697	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			23.00000	23	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,641.00000	3,734	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			57.00000	60	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,691.00000	2,784	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			108.00000	110	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,852.00000	1,953	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			269.00000	279	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			686.00000	750	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,602.00000	1,575	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			488.00000	535	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,404.00000	2,361	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			347.00000	385	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,263.00000	3,210	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			254.00000	283	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,171.00000	4,109	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			160.00000	181	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			5,577.00000	5,507	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			83.00000	99	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,500.00000	7,425	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			3,543.00000	3,637	20.55	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	10.65	Put		60.00000	62	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,601.00000	2,695	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		118.00000	121	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		156.00000	176	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,672.00000	5,602	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		81.00000	96	28.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,597.00000	7,522	28.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		151.00000	171	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,768.00000	5,697	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		78.00000	94	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,694.00000	7,619	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,366.00000	4,456	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		32.00000	32	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,397.00000	3,491	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		63.00000	66	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,467.00000	2,564	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		134.00000	139	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		529.00000	580	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,196.00000	2,156	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		274.00000	305	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		3,940.00000	3,881	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		149.00000	169	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,816.00000	5,744	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		77.00000	92	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,743.00000	7,668	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,251.00000	3,344	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		67.00000	70	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,335.00000	2,434	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		152.00000	160	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,566.00000	1,667	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		383.00000	393	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		504.00000	553	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,320.00000	2,278	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		262.00000	292	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,078.00000	4,017	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		143.00000	162	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		5,960.00000	5,888	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		73.00000	88	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		7,889.00000	7,814	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		504.00000	553	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,320.00000	2,278	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		141.00000	160	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,008.00000	5,935	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		72.00000	87	28.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		7,938.00000	7,863	28.26	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	16.15	Call			472.00000	519	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,488.00000	2,444	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			246.00000	275	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,263.00000	4,201	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			68.00000	83	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,084.00000	8,009	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,983.00000	4,077	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			50.00000	53	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			3,012.00000	3,102	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			79.00000	77	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,124.00000	2,224	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			191.00000	200	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,408.00000	1,502	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			475.00000	478	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			132.00000	151	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,199.00000	6,127	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			67.00000	82	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,133.00000	8,058	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,885.00000	3,979	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			52.00000	55	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,920.00000	3,010	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			86.00000	86	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			128.00000	147	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,294.00000	6,222	27.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			64.00000	79	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,230.00000	8,155	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,934.00000	4,028	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			51.00000	54	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,966.00000	3,056	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			82.00000	81	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			2,084.00000	2,184	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			201.00000	210	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			130.00000	149	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,247.00000	6,175	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			65.00000	80	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,182.00000	8,106	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			250.00000	279	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,217.00000	4,155	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			137.00000	156	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,104.00000	6,031	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			69.00000	84	28.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,036.00000	7,960	28.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			512.00000	562	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,278.00000	2,237	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			266.00000	296	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.90	Put			4,032.00000	3,972	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			74.00000	90	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			7,841.00000	7,765	28.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,703.00000	4,794	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			20.00000	20	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,739.00000	3,832	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			55.00000	58	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,782.00000	2,874	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			99.00000	100	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,928.00000	2,028	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			244.00000	254	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			165.00000	186	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			5,481.00000	5,412	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			86.00000	102	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			7,403.00000	7,328	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			167.00000	189	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,434.00000	5,365	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			88.00000	104	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			7,354.00000	7,280	27.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			4,558.00000	4,648	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			25.00000	24	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			3,592.00000	3,686	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			58.00000	61	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,815.00000	1,916	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			282.00000	291	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			158.00000	178	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			5,624.00000	5,554	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			82.00000	98	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			7,548.00000	7,474	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			547.00000	600	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,113.00000	2,075	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			282.00000	314	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			3,849.00000	3,790	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			153.00000	174	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			5,720.00000	5,649	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			79.00000	95	28.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			7,646.00000	7,571	28.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			520.00000	571	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,237.00000	2,197	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			270.00000	300	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			3,986.00000	3,926	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			147.00000	166	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			5,864.00000	5,792	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			75.00000	91	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			7,792.00000	7,717	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.35	Call		126.00000	144	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,342.00000	6,270	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		62.00000	77	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,279.00000	8,203	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.60460	11.45620		18.97	11,999,156.40	1,034	21,071.00
€ / R On 14/09/2009 Currency Future	11.45	Call		281.00000	355	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		275.00000	200	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		207.00000	250	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		401.00000	295	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		241.00000	297	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		335.00000	242	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		307.00000	386	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		251.00000	182	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		395.00000	487	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		189.00000	133	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		427.00000	524	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		171.00000	119	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		531.00000	639	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		125.00000	84	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		461.00000	561	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		154.00000	106	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		461.00000	561	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		154.00000	106	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		568.00000	679	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		112.00000	75	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		495.00000	599	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		139.00000	95	20.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		307.00000	386	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		251.00000	182	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		207.00000	250	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		401.00000	295	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		192.00000	231	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		436.00000	326	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		224.00000	270	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		367.00000	266	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		260.00000	325	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		304.00000	221	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		365.00000	452	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		208.00000	148	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		58.00000	66	23.36	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,102.00000	961	23.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		335.00000	419	19.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		229.00000	164	19.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		281.00000	355	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.45	Put		275.00000	200	19.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		335.00000	419	19.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		229.00000	164	19.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		164.00000	197	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		508.00000	392	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		152.00000	182	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		546.00000	427	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		178.00000	213	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		471.00000	359	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		141.00000	168	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		585.00000	463	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		121.00000	143	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		665.00000	539	20.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		131.00000	155	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		624.00000	501	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		112.00000	132	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		706.00000	578	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		104.00000	122	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		748.00000	618	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		67.00000	77	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,011.00000	872	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		77.00000	89	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		921.00000	785	22.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		83.00000	97	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		877.00000	742	22.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		62.00000	71	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,056.00000	917	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		50.00000	57	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,194.00000	1,052	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		47.00000	53	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,241.00000	1,098	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		38.00000	43	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,382.00000	1,238	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		30.00000	32	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,573.00000	1,428	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		23.00000	25	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,767.00000	1,620	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		25.00000	27	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,718.00000	1,572	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		25.00000	27	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,718.00000	1,572	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		16.00000	17	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,060.00000	1,913	28.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		15.00000	16	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,109.00000	1,962	28.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.45	Call		17.00000	18	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,011.00000	1,864	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		18.00000	19	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,962.00000	1,815	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		19.00000	21	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,913.00000	1,766	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		19.00000	21	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,913.00000	1,766	27.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		22.00000	23	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,816.00000	1,669	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		13.00000	14	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,256.00000	2,109	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		11.00000	11	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,404.00000	2,257	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		10.00000	11	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,454.00000	2,306	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		14.00000	15	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,158.00000	2,011	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		21.00000	22	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,864.00000	1,717	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		21.00000	22	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,864.00000	1,717	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		18.00000	19	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,962.00000	1,815	27.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		28.00000	30	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,622.00000	1,476	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		12.00000	13	29.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,306.00000	2,158	29.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		14.00000	14	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,207.00000	2,060	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		10.00000	11	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,454.00000	2,306	29.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		9.00000	10	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,503.00000	2,355	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		9.00000	9	30.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,553.00000	2,405	30.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		8.00000	8	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,652.00000	2,504	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		11.00000	12	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,355.00000	2,207	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		26.00000	28	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,670.00000	1,524	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		7.00000	7	31.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,751.00000	2,603	31.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		4.00000	4	33.85	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			3,398.00000	3,249	33.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			11.00000	12	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,355.00000	2,207	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	8	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,652.00000	2,504	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	7	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,850.00000	2,702	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,950.00000	2,801	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	5	32.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,049.00000	2,901	32.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	5	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,149.00000	3,000	32.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			14.00000	15	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,158.00000	2,011	28.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			6.00000	7	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,850.00000	2,702	31.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,950.00000	2,801	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			44.00000	49	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,288.00000	1,145	24.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			38.00000	43	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,382.00000	1,238	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			34.00000	37	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,477.00000	1,332	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			15.00000	16	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,109.00000	1,962	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			8.00000	9	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,602.00000	2,454	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	8	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,701.00000	2,553	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	7	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,801.00000	2,652	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			26.00000	28	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,670.00000	1,524	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			34.00000	37	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,477.00000	1,332	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			36.00000	40	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,430.00000	1,285	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			32.00000	35	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,525.00000	1,380	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	11	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,404.00000	2,257	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			28.00000	30	26.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,622.00000	1,476	26.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Call		14.00000	14	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,207.00000	2,060	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		41.00000	46	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,335.00000	1,191	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		50.00000	57	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,194.00000	1,052	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		72.00000	83	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		966.00000	828	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		54.00000	61	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,148.00000	1,007	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		97.00000	113	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		790.00000	658	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		72.00000	83	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		966.00000	828	22.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		36.00000	40	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,430.00000	1,285	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		104.00000	122	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		748.00000	618	21.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		90.00000	105	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		833.00000	700	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		97.00000	113	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		790.00000	658	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		47.00000	53	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,241.00000	1,098	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,056.00000	5,205	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,556.00000	3,705	35.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	35.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,061.00000	2,208	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		5.00000	3	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		645.00000	763	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		89.00000	58	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	2	36.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,946.00000	3,798	36.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	42.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,445.00000	5,296	42.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	1	48.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,944.00000	6,796	48.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,356.00000	5,505	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,856.00000	4,005	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,359.00000	2,506	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	2	31.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		898.00000	1,031	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Put			42.00000	26	21.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	3	34.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,647.00000	3,498	34.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	40.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,145.00000	4,996	40.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			1.00000	1	47.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,644.00000	6,496	47.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,506.00000	5,655	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,006.00000	4,155	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,508.00000	2,656	32.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	1	32.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,034.00000	1,175	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			27.00000	20	22.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	3	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,497.00000	3,349	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	40.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,995.00000	4,847	40.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	46.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,494.00000	6,346	46.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			141.00000	168	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			585.00000	463	20.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			224.00000	270	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			367.00000	266	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			152.00000	182	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			546.00000	427	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			606.00000	721	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			100.00000	66	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			768.00000	894	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			62.00000	39	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			685.00000	806	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			79.00000	51	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			810.00000	939	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			54.00000	34	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			726.00000	850	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			70.00000	45	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,456.00000	4,605	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,456.00000	3,605	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,458.00000	2,606	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	2	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,469.00000	1,614	25.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			13.00000	9	25.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.00	Call		3.00000	3	34.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,547.00000	3,399	34.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		1.00000	1	42.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,545.00000	5,396	42.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	51.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,544.00000	7,396	51.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		4,306.00000	4,455	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		3,306.00000	3,455	34.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	34.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		2,309.00000	2,457	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		3.00000	2	31.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		1,323.00000	1,466	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		16.00000	12	24.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		3.00000	3	35.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		3,697.00000	3,548	35.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		1.00000	1	43.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		5,695.00000	5,546	43.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	51.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,694.00000	7,546	51.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,206.00000	4,355	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,206.00000	3,355	34.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	34.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,210.00000	2,357	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		3.00000	2	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,226.00000	1,369	23.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		19.00000	14	23.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		3.00000	3	35.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,796.00000	3,648	35.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	43.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,795.00000	5,646	43.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	52.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,794.00000	7,646	52.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,156.00000	4,305	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,157.00000	3,305	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,160.00000	2,307	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		4.00000	3	30.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,177.00000	1,320	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		21.00000	15	23.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		3.00000	3	35.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,846.00000	3,698	35.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	43.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.30	Put		5,845.00000	5,696	43.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	52.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,844.00000	7,696	52.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		3,956.00000	4,105	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		2,957.00000	3,105	34.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		1.00000	0	34.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		1,962.00000	2,109	29.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		6.00000	4	29.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		988.00000	1,126	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		32.00000	22	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	2	36.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		4,046.00000	3,898	36.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	44.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		6,044.00000	5,896	44.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	53.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		8,044.00000	7,896	53.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call		3,906.00000	4,055	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call		2,907.00000	3,055	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put		1.00000	1	34.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call		1,912.00000	2,059	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put		6.00000	4	28.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call		943.00000	1,078	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put		36.00000	24	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call		2.00000	2	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put		4,096.00000	3,948	36.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call		1.00000	1	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put		6,094.00000	5,946	44.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call		0.00000	0	53.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put		8,094.00000	7,946	53.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call		2,857.00000	3,005	34.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put		1.00000	1	34.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call		1,863.00000	2,010	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put		7.00000	5	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call		2.00000	2	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put		4,146.00000	3,997	36.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call		1.00000	1	44.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put		6,144.00000	5,996	44.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call		0.00000	0	53.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put		8,144.00000	7,996	53.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call		3,756.00000	3,905	35.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put		0.00000	0	35.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call		2,757.00000	2,905	33.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put		1.00000	1	33.89	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	9.70	Call			1,764.00000	1,910	27.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			8.00000	6	27.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	37.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,246.00000	4,097	37.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	45.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,244.00000	6,096	45.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	53.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,244.00000	8,096	53.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,806.00000	3,955	35.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,807.00000	2,955	34.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			1.00000	1	34.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,813.00000	1,960	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			7.00000	5	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			854.00000	985	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			48.00000	30	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,196.00000	4,047	37.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			1.00000	1	45.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,194.00000	6,046	45.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	53.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,194.00000	8,046	53.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			4,056.00000	4,205	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			3,057.00000	3,205	34.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	34.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			1,081.00000	1,223	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			25.00000	18	22.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			1.00000	1	44.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			5,944.00000	5,796	44.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	52.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			7,944.00000	7,796	52.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,256.00000	4,405	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,256.00000	3,405	34.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	34.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,259.00000	2,407	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			3.00000	2	30.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,274.00000	1,418	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			18.00000	13	24.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	3	35.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,747.00000	3,598	35.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			1.00000	1	43.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,745.00000	5,596	43.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	51.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	19.20	Put		7,744.00000	7,596	51.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,406.00000	4,555	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	35.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,406.00000	3,555	34.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	34.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,408.00000	2,556	31.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		2.00000	2	31.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,420.00000	1,565	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		14.00000	10	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		3.00000	3	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,597.00000	3,449	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	42.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,595.00000	5,446	42.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	51.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,594.00000	7,446	51.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		0.00000	3,155	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	34.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call		0.00000	2,158	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	4	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		0.00000	2	36.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		0.00000	3,848	36.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		0.00000	1	44.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		0.00000	5,846	44.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	53.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		0.00000	7,846	53.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.80940	11.65860		19.16	30,857,962.20	2,613	13,419.00
€ / R On 14/12/2009 Currency Future	11.65	Call		533.00000	601	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		524.00000	442	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		442.00000	495	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		684.00000	585	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		495.00000	555	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		586.00000	495	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		555.00000	626	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		496.00000	416	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		651.00000	732	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		392.00000	323	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		355.00000	397	20.41	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		896.00000	788	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		63.00000	83	26.75	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,005.00000	2,874	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		732.00000	821	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		323.00000	261	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		626.00000	704	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		417.00000	345	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		677.00000	761	18.42	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	11.35	Put		368.00000	301	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		760.00000	852	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		301.00000	242	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		476.00000	532	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		618.00000	523	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		459.00000	513	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		650.00000	554	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		513.00000	578	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		555.00000	468	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		601.00000	677	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		443.00000	368	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		704.00000	790	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		345.00000	281	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		578.00000	651	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		469.00000	392	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		411.00000	460	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		752.00000	650	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		396.00000	443	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		787.00000	684	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		381.00000	427	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		823.00000	718	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		426.00000	477	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		717.00000	617	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		368.00000	412	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		859.00000	753	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		342.00000	383	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		933.00000	824	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		276.00000	311	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,168.00000	1,051	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		296.00000	333	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,088.00000	973	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		307.00000	345	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,048.00000	935	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		258.00000	290	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,249.00000	1,131	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		249.00000	280	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,291.00000	1,171	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		241.00000	271	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,332.00000	1,212	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		233.00000	262	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,374.00000	1,253	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		204.00000	230	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,545.00000	1,421	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		179.00000	203	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,721.00000	1,594	23.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Call			159.00000	180	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,900.00000	1,771	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			169.00000	191	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,810.00000	1,682	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			164.00000	186	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,855.00000	1,726	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			164.00000	186	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,855.00000	1,726	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			137.00000	156	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,128.00000	1,997	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			132.00000	152	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,173.00000	2,043	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			141.00000	161	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,082.00000	1,951	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			145.00000	165	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,037.00000	1,906	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			149.00000	170	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,991.00000	1,861	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			145.00000	165	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,037.00000	1,906	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			154.00000	175	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,945.00000	1,816	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			116.00000	139	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,308.00000	2,180	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			174.00000	197	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,765.00000	1,638	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			52.00000	70	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,243.00000	3,111	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			126.00000	148	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,218.00000	2,088	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			107.00000	130	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,399.00000	2,270	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			99.00000	121	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,490.00000	2,361	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			91.00000	113	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,583.00000	2,453	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			84.00000	105	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,675.00000	2,546	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			169.00000	191	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,810.00000	1,682	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			159.00000	180	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,900.00000	1,771	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			121.00000	144	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,263.00000	2,135	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			112.00000	134	25.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Put		2,353.00000	2,225	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		103.00000	125	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,444.00000	2,316	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		197.00000	223	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,589.00000	1,464	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		185.00000	210	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,677.00000	1,550	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		137.00000	156	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,128.00000	1,997	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		185.00000	210	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,677.00000	1,550	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		116.00000	139	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,308.00000	2,180	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		191.00000	216	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,633.00000	1,507	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		121.00000	144	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,263.00000	2,135	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		112.00000	134	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,353.00000	2,225	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		95.00000	117	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,536.00000	2,407	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		99.00000	121	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,490.00000	2,361	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		211.00000	238	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,502.00000	1,379	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		218.00000	246	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,459.00000	1,336	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		191.00000	216	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,633.00000	1,507	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		141.00000	161	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,082.00000	1,951	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		218.00000	246	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,459.00000	1,336	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		225.00000	254	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,417.00000	1,294	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		197.00000	223	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,589.00000	1,464	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		286.00000	322	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,128.00000	1,012	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		267.00000	300	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,208.00000	1,091	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		318.00000	357	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,010.00000	898	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		258.00000	290	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,249.00000	1,131	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 14/12/2009 Currency Future	12.30	Call			330.00000	370	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			971.00000	861	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			307.00000	345	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,048.00000	935	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			267.00000	300	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,208.00000	1,091	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,130.00000	1,262	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			121.00000	103	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			789.00000	884	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			281.00000	224	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			61.00000	80	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,052.00000	2,921	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,304.00000	1,440	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			95.00000	81	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			916.00000	1,021	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			207.00000	161	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			56.00000	75	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,147.00000	3,016	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,141.00000	2,290	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			33.00000	30	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			851.00000	951	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			242.00000	191	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			29.00000	45	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,921.00000	3,786	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			15.00000	18	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,406.00000	5,259	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			8.00000	9	32.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,900.00000	6,750	32.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,434.00000	2,583	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			25.00000	24	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,055.00000	1,175	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			147.00000	115	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			37.00000	54	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,629.00000	3,495	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			17.00000	22	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,108.00000	4,962	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			9.00000	10	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,601.00000	6,451	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			355.00000	397	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			896.00000	788	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,581.00000	2,730	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			22.00000	21	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,173.00000	1,306	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			114.00000	97	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			42.00000	60	27.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.10	Put		3,484.00000	3,350	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		18.00000	24	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,959.00000	4,814	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		10.00000	11	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,451.00000	6,301	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,864.00000	4,015	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		6.00000	5	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,876.00000	3,026	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		17.00000	16	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,902.00000	2,047	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		43.00000	37	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,019.00000	1,132	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		160.00000	122	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		54.00000	73	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,195.00000	3,063	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		25.00000	39	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,167.00000	4,030	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,964.00000	4,114	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		5.00000	4	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,974.00000	3,124	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		16.00000	15	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,996.00000	2,144	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		38.00000	34	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,092.00000	1,218	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		134.00000	109	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		58.00000	78	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,100.00000	2,968	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		27.00000	41	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,068.00000	3,932	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,013.00000	4,163	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		5.00000	4	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,023.00000	3,173	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		15.00000	14	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,044.00000	2,192	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		36.00000	33	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		27.00000	43	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,019.00000	3,883	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,765.00000	3,915	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		6.00000	6	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,777.00000	2,927	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		18.00000	18	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,807.00000	1,952	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		49.00000	42	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		949.00000	1,057	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		191.00000	147	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 14/12/2009 Currency Future	14.90	Call			50.00000	68	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,291.00000	3,159	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			24.00000	37	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,265.00000	4,127	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,666.00000	3,816	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	7	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,679.00000	2,829	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			20.00000	19	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,714.00000	1,857	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			55.00000	47	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			883.00000	985	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			224.00000	176	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			46.00000	64	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,387.00000	3,254	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			23.00000	34	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,364.00000	4,225	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,567.00000	3,717	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			8.00000	7	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,621.00000	1,763	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			62.00000	54	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			820.00000	917	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			261.00000	207	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			22.00000	32	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,463.00000	4,323	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,616.00000	3,766	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			8.00000	7	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,630.00000	2,779	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			21.00000	20	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,667.00000	1,810	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			59.00000	50	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			44.00000	62	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,435.00000	3,302	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			22.00000	33	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,414.00000	4,274	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,815.00000	3,965	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			6.00000	6	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,826.00000	2,976	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			18.00000	17	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,854.00000	1,999	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			46.00000	40	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			984.00000	1,094	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			175.00000	134	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			25.00000	38	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,216.00000	4,078	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,914.00000	4,064	30.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,925.00000	3,075	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	15	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,949.00000	2,095	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		40.00000	36	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		26.00000	40	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,117.00000	3,981	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,063.00000	4,213	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	3	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,073.00000	3,222	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		14.00000	13	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,093.00000	2,241	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		34.00000	32	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		28.00000	44	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,970.00000	3,835	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,063.00000	4,213	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	3	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,162.00000	4,312	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		3.00000	3	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,171.00000	3,321	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		13.00000	12	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,190.00000	2,338	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		31.00000	29	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,260.00000	1,395	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		101.00000	86	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		69.00000	89	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,910.00000	2,779	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		31.00000	47	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,872.00000	3,737	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,361.00000	4,511	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		2.00000	2	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,369.00000	3,519	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		10.00000	9	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,385.00000	2,534	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		26.00000	25	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,438.00000	1,577	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		80.00000	68	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		81.00000	102	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,722.00000	2,592	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		36.00000	53	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,677.00000	3,543	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,460.00000	4,611	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		2.00000	1	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,468.00000	3,618	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		9.00000	8	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
€ / R On 14/12/2009 Currency Future	9.20	Call			2,483.00000	2,632	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			24.00000	23	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,529.00000	1,670	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			70.00000	60	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			88.00000	109	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,629.00000	2,499	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			39.00000	56	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,580.00000	3,447	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			14.00000	17	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,555.00000	5,407	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	7	34.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,548.00000	7,398	34.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			14.00000	16	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,655.00000	5,507	30.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			6.00000	7	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,648.00000	7,498	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,261.00000	4,411	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			3.00000	2	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,270.00000	3,420	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			11.00000	10	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,287.00000	2,436	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			28.00000	27	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,348.00000	1,486	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			90.00000	76	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			33.00000	50	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,775.00000	3,640	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			13.00000	15	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,754.00000	5,606	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			6.00000	7	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,747.00000	7,597	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			13.00000	14	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,854.00000	5,705	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			6.00000	7	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,847.00000	7,697	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			12.00000	13	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,003.00000	5,854	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			6.00000	6	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			7,997.00000	7,847	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			12.00000	13	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,103.00000	5,953	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			5.00000	6	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,097.00000	7,947	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			11.00000	12	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,252.00000	6,102	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			5.00000	6	35.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.90	Put		8,246.00000	8,096	35.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		11.00000	12	31.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,202.00000	6,053	31.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	6	35.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,196.00000	8,046	35.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		12.00000	14	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,954.00000	5,804	31.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		6.00000	6	34.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,947.00000	7,797	34.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,410.00000	4,561	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	1	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,418.00000	3,568	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		10.00000	9	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,483.00000	1,623	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		75.00000	64	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		14.00000	16	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,605.00000	5,457	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		6.00000	7	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,598.00000	7,448	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,311.00000	4,461	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,319.00000	3,469	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		11.00000	10	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,336.00000	2,485	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		27.00000	26	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,393.00000	1,531	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		85.00000	72	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		35.00000	51	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,726.00000	3,592	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		13.00000	16	30.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,705.00000	5,556	30.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	7	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,698.00000	7,547	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,212.00000	4,362	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	2	30.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,221.00000	3,370	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		12.00000	11	27.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,238.00000	2,387	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		30.00000	28	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		32.00000	48	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,823.00000	3,689	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		13.00000	15	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,804.00000	5,655	31.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	7	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,797.00000	7,647	34.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future			12.00760	11.85480		19.34	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	11.85	Call		709.00000	779	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		704.00000	622	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		619.00000	679	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		865.00000	771	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		672.00000	736	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		767.00000	679	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		730.00000	802	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		675.00000	594	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		818.00000	898	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		564.00000	490	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		891.00000	977	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		486.00000	419	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		477.00000	524	20.82	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,222.00000	1,117	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,146.00000	1,250	17.60	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		292.00000	242	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		842.00000	924	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		537.00000	466	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		917.00000	1,004	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		462.00000	397	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		636.00000	697	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		831.00000	739	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		654.00000	716	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		799.00000	708	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		773.00000	849	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		618.00000	541	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		773.00000	849	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		618.00000	541	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		866.00000	950	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		512.00000	442	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		943.00000	1,033	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		438.00000	375	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		690.00000	758	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		735.00000	650	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		751.00000	825	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		646.00000	567	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		603.00000	661	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		898.00000	803	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		587.00000	644	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		932.00000	836	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		572.00000	627	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		967.00000	870	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,626.00000	3,778	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		21.00000	21	25.48	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	9.25	Call			2,643.00000	2,796	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			39.00000	38	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,710.00000	1,845	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			105.00000	87	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			998.00000	1,091	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			393.00000	334	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			347.00000	384	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,742.00000	1,626	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			221.00000	250	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,617.00000	2,492	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			146.00000	167	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,541.00000	3,410	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			98.00000	117	28.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,494.00000	4,359	28.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,675.00000	3,828	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			20.00000	20	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,692.00000	2,845	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			38.00000	37	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,752.00000	1,888	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			97.00000	81	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,026.00000	1,122	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			371.00000	314	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			355.00000	392	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,700.00000	1,585	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			226.00000	255	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,572.00000	2,447	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			149.00000	171	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,494.00000	3,363	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			101.00000	119	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,446.00000	4,312	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,773.00000	3,926	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			19.00000	19	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,790.00000	2,943	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			36.00000	35	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,838.00000	1,976	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			83.00000	69	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,085.00000	1,184	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			330.00000	277	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			372.00000	411	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,617.00000	1,504	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			237.00000	266	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,482.00000	2,359	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			155.00000	177	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,400.00000	3,269	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			105.00000	124	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Put		4,350.00000	4,217	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,823.00000	3,976	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	18	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,840.00000	2,992	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		35.00000	34	21.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,881.00000	2,021	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		76.00000	63	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,115.00000	1,217	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		310.00000	259	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		381.00000	421	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,576.00000	1,463	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		242.00000	272	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,438.00000	2,315	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		158.00000	180	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,353.00000	3,223	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		108.00000	127	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,303.00000	4,169	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,724.00000	3,877	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	19	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,741.00000	2,894	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		37.00000	36	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,795.00000	1,932	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		90.00000	75	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,055.00000	1,153	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		350.00000	295	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		363.00000	402	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,659.00000	1,544	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		232.00000	261	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,527.00000	2,403	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		152.00000	174	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,447.00000	3,316	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		103.00000	122	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,398.00000	4,264	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,971.00000	4,122	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		16.00000	15	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,987.00000	3,139	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		32.00000	31	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,014.00000	2,162	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		59.00000	55	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,211.00000	1,323	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		256.00000	215	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		410.00000	452	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,455.00000	1,345	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		260.00000	290	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,305.00000	2,182	24.01	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 15/03/2010 Currency Future	14.90	Call			168.00000	191	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,213.00000	3,084	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			115.00000	134	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,160.00000	4,026	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,069.00000	4,220	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			14.00000	12	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,085.00000	3,237	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			30.00000	29	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,107.00000	2,259	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			52.00000	52	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,280.00000	1,397	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			225.00000	190	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			431.00000	475	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,376.00000	1,267	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			272.00000	302	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,217.00000	2,094	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			175.00000	199	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,120.00000	2,991	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			120.00000	138	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,065.00000	3,931	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,020.00000	4,171	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			16.00000	14	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,036.00000	3,188	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			31.00000	30	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,059.00000	2,211	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			54.00000	53	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,244.00000	1,360	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			239.00000	202	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			420.00000	463	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,415.00000	1,306	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			266.00000	296	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,261.00000	2,138	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			171.00000	195	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,167.00000	3,037	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			118.00000	136	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,113.00000	3,978	27.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,872.00000	4,025	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			17.00000	18	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,889.00000	3,041	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			34.00000	33	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,925.00000	2,066	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			70.00000	58	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			391.00000	431	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,536.00000	1,423	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			248.00000	279	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.00	Put		2,393.00000	2,271	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		161.00000	184	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,307.00000	3,176	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		110.00000	129	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,255.00000	4,122	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,922.00000	4,074	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		17.00000	16	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,938.00000	3,090	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		33.00000	32	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,969.00000	2,114	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		64.00000	56	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,178.00000	1,286	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		273.00000	228	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		400.00000	441	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,495.00000	1,384	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		254.00000	284	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,349.00000	2,227	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		165.00000	187	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,260.00000	3,130	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		112.00000	131	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,208.00000	4,074	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,118.00000	4,269	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		13.00000	11	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,134.00000	3,286	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		29.00000	28	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,156.00000	2,308	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		51.00000	50	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,316.00000	1,436	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		211.00000	178	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		442.00000	486	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,337.00000	1,229	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		277.00000	308	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,173.00000	2,051	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		179.00000	203	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,074.00000	2,945	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		122.00000	140	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,017.00000	3,883	27.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,167.00000	4,318	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		12.00000	10	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,183.00000	3,335	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		28.00000	27	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,204.00000	2,356	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		50.00000	49	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,353.00000	1,474	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		198.00000	167	17.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.70	Call		453.00000	499	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,298.00000	1,191	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		283.00000	315	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,129.00000	2,007	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		182.00000	207	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,028.00000	2,899	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		124.00000	143	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,969.00000	3,835	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,363.00000	4,515	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	7	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,379.00000	3,532	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		25.00000	24	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,399.00000	2,551	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	44	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,506.00000	1,634	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		152.00000	127	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		502.00000	551	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,147.00000	1,044	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		309.00000	343	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,955.00000	1,835	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		198.00000	225	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,844.00000	2,717	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		133.00000	153	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,778.00000	3,645	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,511.00000	4,663	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	5	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,527.00000	3,680	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	22	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,546.00000	2,698	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		41.00000	40	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,627.00000	1,759	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		122.00000	102	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		542.00000	595	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,038.00000	938	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		331.00000	367	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,826.00000	1,709	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		212.00000	239	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,707.00000	2,582	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		141.00000	161	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,636.00000	3,504	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		62.00000	78	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,558.00000	5,420	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		20.00000	25	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,516.00000	7,367	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		59.00000	74	30.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.50	Put			5,704.00000	5,566	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			19.00000	22	29.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,664.00000	7,515	29.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,265.00000	4,416	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			10.00000	9	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,281.00000	3,433	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			26.00000	26	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,302.00000	2,454	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			47.00000	46	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,429.00000	1,553	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			174.00000	146	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			296.00000	329	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,041.00000	1,921	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			128.00000	148	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,874.00000	3,740	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			57.00000	71	30.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,802.00000	5,664	30.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			17.00000	21	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,763.00000	7,613	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			54.00000	69	30.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,900.00000	5,762	30.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			16.00000	19	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,862.00000	7,711	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,020.00000	4,171	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			16.00000	14	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			51.00000	66	30.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,047.00000	5,908	30.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			15.00000	17	29.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,010.00000	7,859	29.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			48.00000	64	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,144.00000	6,006	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			14.00000	16	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,109.00000	7,958	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			44.00000	59	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,289.00000	6,151	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			13.00000	14	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,258.00000	8,107	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			46.00000	61	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,241.00000	6,103	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			13.00000	15	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,208.00000	8,057	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			52.00000	67	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			5,998.00000	5,859	30.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			15.00000	18	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			7,961.00000	7,810	29.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.45	Call			4,412.00000	4,564	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	6	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,429.00000	3,581	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			24.00000	23	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,448.00000	2,600	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			43.00000	42	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,546.00000	1,676	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			141.00000	118	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			316.00000	351	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			1,912.00000	1,793	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			136.00000	156	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,731.00000	3,598	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			60.00000	75	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			5,655.00000	5,518	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			19.00000	23	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,614.00000	7,465	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,462.00000	4,613	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			7.00000	6	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,478.00000	3,630	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			23.00000	23	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,497.00000	2,649	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			42.00000	41	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,586.00000	1,717	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			132.00000	110	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			324.00000	359	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,869.00000	1,751	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			138.00000	159	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,683.00000	3,551	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			61.00000	77	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,606.00000	5,469	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			20.00000	24	29.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,565.00000	7,416	29.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,314.00000	4,465	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			9.00000	8	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,330.00000	3,483	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			25.00000	25	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,350.00000	2,502	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			46.00000	45	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,467.00000	1,594	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			162.00000	136	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			303.00000	336	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,998.00000	1,878	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			131.00000	150	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,826.00000	3,693	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			58.00000	73	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.55	Put			5,753.00000	5,615	30.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			18.00000	21	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,713.00000	7,564	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			53.00000	68	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,949.00000	5,810	30.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			16.00000	18	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,911.00000	7,761	29.74	0.00	0	0.00
AL13 On 05/11/2009 Index Future			247.41200		247.74500		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			294.22800		295.18100		0.00	23,538,240.00	8	743.00
ALBI On 04/02/2010 Index Future			299.95400		300.92700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			126.23100		126.39300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			128.70200		128.86700		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			296.00400		296.97650		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			301.79700		302.78900		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.71000		359.21700		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.87200		7.87800		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.84500		8.82000		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.50000		8.46600		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.70400		8.67800		20.64	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.97300		8.94400		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96600		8.93500		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.95700		8.92500		20.64	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.35400		7.36700		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.32400		7.34700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.42100		7.45100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.69300		7.71200		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 04/11/2010 jFra			7.98000		8.00700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.89300		7.90900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.08100		8.08900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.69500		8.66800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.81800		8.78700		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.93200		8.90300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.98200		8.95100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.23700		7.24500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.35500		7.37300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.57100		7.59500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.53600		7.55000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.71700		7.73300		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			284.29500		285.05200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			289.85900		290.63100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			8.01600		9.12600		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	7	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			2,083.00000	1,218	1.24	0.00	0	0.00
R155 On 05/11/2009 Bond Future			8.17100		8.06100		0.00	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			848.00000	746	0.00	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			1,392.00000	1,480	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.62100		8.57000		7.75	335,436.06	2,703	5,799.00
R157 On 05/11/2009 Bond Future	7.50	Call			272.00000	223	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,953.00000	6,166	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.69800		8.64300		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			919.00000	832	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,436.00000	5,620	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.72800		8.67000		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,572.00000	2,424	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,382.00000	3,508	7.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.69900		8.65100		0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,715.00000	2,585	0.00	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,266.00000	2,354	0.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.03600		8.97500		16.11	12,368.56	106	11,134.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	9.00	Call			3,858.00000	3,477	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,620.00000	3,817	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,755.00000	2,436	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,927.00000	5,187	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			407.00000	322	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,025.00000	13,518	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			212.00000	161	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,659.00000	16,187	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.07700		9.01500		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,303.00000	2,085	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,852.00000	10,214	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.10000		9.03600		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,013.00000	5,665	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,349.00000	6,594	15.39	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.12100		9.06100		0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,207.00000	2,858	0.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,486.00000	1,688	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.67100		8.60900		7.65	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			218.00000	175	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,875.00000	5,084	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.73700		8.67100		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			528.00000	466	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,238.00000	5,433	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.76600		8.69500		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,060.00000	1,922	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,793.00000	2,920	6.73	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.79600		8.73500		0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,509.00000	2,373	0.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,570.00000	1,651	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.09100		9.04000		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			122.00000	96	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,885.00000	9,133	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.16000		9.10700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,113.00000	1,016	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,018.00000	6,198	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.19700		9.14200		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,128.00000	2,968	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,857.00000	3,978	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.23600		9.18500		0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,122.00000	1,978	0.00	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,799.00000	1,909	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future			9.11300	9.06300		12.28	0.00	0	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call		125.00000	98	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,885.00000	10,150	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.17300	9.12000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,199.00000	1,093	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,667.00000	6,865	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.20800	9.15300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		3,407.00000	3,232	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		4,271.00000	4,404	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.24700	9.19500		0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		2,026.00000	1,866	0.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		1,724.00000	1,850	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.72100	8.64800		6.68	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		167.00000	130	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,126.00000	4,333	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.80000	8.72200		6.44	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		406.00000	351	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,401.00000	4,595	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.84200	8.75700		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,964.00000	1,822	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,985.00000	2,099	5.82	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.88100	8.81600		0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,190.00000	2,079	0.00	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,670.00000	1,743	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.19900	9.12800		13.63	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call		114.00000	84	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,640.00000	11,035	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.25500	9.18100		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		1,229.00000	1,090	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		6,947.00000	7,244	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.29200	9.21600		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		4,061.00000	3,804	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		3,865.00000	4,046	12.82	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.32700	9.26300		0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		2,486.00000	2,254	0.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		1,152.00000	1,282	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.24900	9.16800		15.02	0.00	0	5,120.00
R208 On 05/11/2009 Bond Future	7.75	Call		194.00000	144	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,593.00000	10,040	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.29500	9.21400		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		1,649.00000	1,465	13.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future	8.50	Put			6,144.00000	6,452	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.33900		9.26100		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,059.00000	3,790	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,125.00000	4,321	14.19	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.38300		9.30800		0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,307.00000	2,036	0.00	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,186.00000	1,355	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.58600		8.53500		20.64	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,640.00000	9,227	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			474.00000	486	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			246.00000	194	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,383.00000	12,756	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			116.00000	88	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,969.00000	15,366	19.72	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.60800		8.55600		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,223.00000	1,100	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,926.00000	11,234	19.33	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,640.00000	11,244	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,000.00000	1,035	21.65	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.61400		8.56100		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,011.00000	4,748	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,521.00000	5,697	19.86	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.62400		8.56700		0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,405.00000	2,097	0.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			910.00000	1,073	0.00	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			292.25700		293.20700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			297.97600		298.94600		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.79630		6.74090		17.02	81,555.60	12	240,943.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			144.00000	168	17.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			153.00000	122	17.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			124.00000	139	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			184.00000	143	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			172.00000	199	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			131.00000	103	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			203.00000	233	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			112.00000	87	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			272.00000	308	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			81.00000	61	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			309.00000	348	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			69.00000	51	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			389.00000	432	20.17	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	6.40	Put		48.00000	35	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		389.00000	432	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		48.00000	35	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		475.00000	520	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		34.00000	24	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		431.00000	476	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		41.00000	29	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		237.00000	270	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		96.00000	73	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		272.00000	308	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		81.00000	61	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		349.00000	389	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		58.00000	43	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		349.00000	389	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		58.00000	43	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		475.00000	520	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		34.00000	24	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		237.00000	270	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		96.00000	73	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		203.00000	233	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		112.00000	87	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		519.00000	566	21.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		28.00000	20	21.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		564.00000	613	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		23.00000	16	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		172.00000	199	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		131.00000	103	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		124.00000	139	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		184.00000	143	17.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		93.00000	102	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		252.00000	206	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		69.00000	75	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		328.00000	279	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		93.00000	102	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		252.00000	206	17.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		108.00000	119	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		217.00000	173	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		80.00000	88	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		289.00000	241	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		60.00000	64	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		369.00000	318	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		80.00000	88	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		289.00000	241	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		60.00000	64	19.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		369.00000	318	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
ZAAD On 14/09/2009 Currency Future	7.15	Call		45.00000	47	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		454.00000	401	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		52.00000	55	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		411.00000	359	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		52.00000	55	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		411.00000	359	19.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		39.00000	41	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		498.00000	444	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		29.00000	30	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		588.00000	534	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		45.00000	47	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		454.00000	401	19.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		34.00000	35	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		543.00000	489	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		29.00000	30	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		588.00000	534	21.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		22.00000	22	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		681.00000	626	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		39.00000	41	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		498.00000	444	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		22.00000	22	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		681.00000	626	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		17.00000	17	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		776.00000	721	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		26.00000	26	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		635.00000	580	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		20.00000	19	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		729.00000	673	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		15.00000	15	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		824.00000	768	22.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		564.00000	613	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		23.00000	16	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,991.00000	6,046	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,491.00000	4,546	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,991.00000	3,046	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,492.00000	1,547	29.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	0	29.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		3.00000	3	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,512.00000	1,457	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	39.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,010.00000	2,954	39.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	49.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,509.00000	4,454	49.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	53.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,009.00000	5,954	53.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,191.00000	6,246	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,691.00000	4,746	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,191.00000	3,246	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,691.00000	1,746	31.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		5.00000	4	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,314.00000	1,258	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	38.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,810.00000	2,754	38.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	48.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,309.00000	4,254	48.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	52.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,809.00000	5,754	52.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,241.00000	6,296	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,741.00000	4,796	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,241.00000	3,296	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,741.00000	1,796	31.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	5	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,265.00000	1,209	26.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	38.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,760.00000	2,704	38.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	48.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,259.00000	4,204	48.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	52.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,759.00000	5,704	52.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		704.00000	755	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		13.00000	9	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		610.00000	660	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		19.00000	13	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		946.00000	999	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		5.00000	3	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		848.00000	901	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		7.00000	5	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		752.00000	804	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		11.00000	7	23.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.10	Call			657.00000	707	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			16.00000	11	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			897.00000	950	24.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			6.00000	4	24.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			800.00000	852	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			9.00000	6	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			657.00000	707	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			16.00000	11	22.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			800.00000	852	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			9.00000	6	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call			4,441.00000	4,496	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call			3,441.00000	3,496	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call			2,441.00000	2,496	29.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call			1,442.00000	1,497	29.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put			1.00000	0	29.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call			3.00000	3	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put			1,562.00000	1,506	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	44.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,559.00000	3,504	44.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	52.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,559.00000	5,504	52.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	55.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,559.00000	7,504	55.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,391.00000	4,446	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,391.00000	3,446	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,391.00000	2,446	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,392.00000	1,447	28.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			1.00000	1	28.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			3.00000	2	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,612.00000	1,556	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	44.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,609.00000	3,554	44.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	52.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,609.00000	5,554	52.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	56.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,609.00000	7,554	56.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,341.00000	4,396	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,341.00000	3,396	25.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,341.00000	2,396	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,342.00000	1,397	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	28.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		3.00000	2	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,662.00000	1,606	29.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	44.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,659.00000	3,604	44.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,659.00000	5,604	52.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	56.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,659.00000	7,604	56.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,291.00000	4,346	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,291.00000	3,346	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,291.00000	2,346	30.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	30.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,292.00000	1,347	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,712.00000	1,656	30.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	45.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,709.00000	3,654	45.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,709.00000	5,654	52.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	56.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,709.00000	7,654	56.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	45.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,709.00000	3,654	45.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,709.00000	5,654	52.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	56.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,709.00000	7,654	56.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,241.00000	4,296	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,241.00000	2,296	31.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	31.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,242.00000	1,297	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		2.00000	1	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	2	30.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,761.00000	1,706	30.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	45.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,759.00000	3,704	45.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.50	Call			0.00000	0	56.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put			7,759.00000	7,704	56.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call			4,191.00000	4,246	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call			2,191.00000	2,246	31.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put			0.00000	0	31.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call			1,193.00000	1,247	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put			2.00000	1	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call			2.00000	2	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put			1,811.00000	1,755	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	45.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,809.00000	3,754	45.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	56.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,809.00000	7,754	56.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,141.00000	4,196	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,141.00000	3,196	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,141.00000	2,196	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	31.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,143.00000	1,198	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	1	26.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			2.00000	2	31.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,861.00000	1,805	31.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	46.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,859.00000	3,804	46.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,859.00000	5,804	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	56.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,859.00000	7,804	56.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,041.00000	4,096	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,041.00000	3,096	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,041.00000	2,096	32.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,044.00000	1,098	25.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	2	25.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			2.00000	1	32.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,961.00000	1,905	32.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	47.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,959.00000	3,904	47.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	53.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			5,959.00000	5,904	53.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	56.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	14.70	Put		7,959.00000	7,904	56.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call		3,941.00000	3,996	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call		2,941.00000	2,996	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call		1,941.00000	1,996	33.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put		0.00000	0	33.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call		1.00000	1	32.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put		2,061.00000	2,005	32.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call		0.00000	0	47.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,059.00000	4,004	47.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	53.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,059.00000	6,004	53.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	56.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,059.00000	8,004	56.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		0.00000	4,046	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		0.00000	2,046	32.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	32.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		0.00000	1,049	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		0.00000	3	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		0.00000	1	32.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		0.00000	1,955	32.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	47.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		0.00000	3,954	47.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	56.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		0.00000	7,954	56.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.86500	6.80950		17.69	0.00	0	714.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		291.00000	316	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		281.00000	251	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		252.00000	271	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		343.00000	306	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		291.00000	316	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		281.00000	251	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		343.00000	371	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		233.00000	206	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		400.00000	432	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		190.00000	167	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		431.00000	465	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		171.00000	150	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		431.00000	465	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		171.00000	150	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		496.00000	533	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		137.00000	118	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		496.00000	533	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Put		137.00000	118	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		531.00000	570	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		121.00000	105	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		531.00000	570	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		121.00000	105	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		371.00000	401	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		211.00000	186	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		463.00000	498	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		153.00000	133	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		567.00000	607	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		107.00000	92	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		371.00000	401	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		211.00000	186	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		343.00000	371	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		233.00000	206	17.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		604.00000	646	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		95.00000	81	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		604.00000	646	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		95.00000	81	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		642.00000	685	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		83.00000	70	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		316.00000	343	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		257.00000	228	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		271.00000	291	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		311.00000	276	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		252.00000	271	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		343.00000	306	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		219.00000	234	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		410.00000	369	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		190.00000	203	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		481.00000	438	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		166.00000	177	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		556.00000	512	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		145.00000	154	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		635.00000	589	19.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	252	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		376.00000	337	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		204.00000	218	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		445.00000	403	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		178.00000	189	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		518.00000	474	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	252	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		376.00000	337	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		178.00000	189	19.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		518.00000	474	19.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.25	Call			155.00000	165	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			595.00000	550	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			204.00000	218	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			445.00000	403	18.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,960.00000	6,015	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,460.00000	4,515	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,960.00000	3,015	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,469.00000	1,523	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			9.00000	8	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			42.00000	43	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,582.00000	1,528	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			8.00000	8	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,049.00000	2,993	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			2.00000	2	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,543.00000	4,487	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	1	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,041.00000	5,986	35.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,210.00000	6,265	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,710.00000	4,765	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,210.00000	3,265	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,715.00000	1,770	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	5	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			54.00000	56	23.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,345.00000	1,291	23.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			11.00000	11	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,801.00000	2,746	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			3.00000	3	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,293.00000	4,238	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,791.00000	5,736	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,260.00000	6,315	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,760.00000	4,815	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,260.00000	3,315	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,765.00000	1,820	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			5.00000	5	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			57.00000	59	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,298.00000	1,244	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		11.00000	12	28.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,752.00000	2,697	28.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,243.00000	4,188	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,741.00000	5,686	35.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		764.00000	810	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		54.00000	45	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		682.00000	726	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		72.00000	61	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		938.00000	989	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		29.00000	24	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		849.00000	898	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		40.00000	33	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		722.00000	768	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		63.00000	53	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		682.00000	726	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		72.00000	61	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		806.00000	854	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		47.00000	39	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		567.00000	607	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		107.00000	92	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		271.00000	291	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		311.00000	276	17.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		893.00000	943	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		34.00000	28	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,460.00000	3,515	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,461.00000	2,515	22.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	0	22.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	5	30.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,545.00000	3,490	30.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,542.00000	5,486	34.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	39.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,541.00000	7,485	39.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,360.00000	4,415	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,360.00000	3,415	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	21.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,361.00000	2,415	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		2.00000	0	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,370.00000	1,425	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	10	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.45	Call			38.00000	39	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,678.00000	1,624	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			5.00000	5	30.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,645.00000	3,590	30.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,642.00000	5,586	35.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	39.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,641.00000	7,585	39.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,310.00000	4,365	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,310.00000	3,365	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	21.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,311.00000	2,365	23.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	0	23.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,321.00000	1,375	20.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			12.00000	10	20.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			36.00000	37	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,727.00000	1,672	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			4.00000	4	30.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,695.00000	3,639	30.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	35.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,692.00000	5,636	35.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	40.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,691.00000	7,635	40.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,260.00000	4,315	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,262.00000	2,315	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	0	23.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,272.00000	1,326	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			13.00000	11	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			34.00000	35	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,775.00000	1,720	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			4.00000	4	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,745.00000	3,689	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,741.00000	7,685	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,210.00000	4,265	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,212.00000	2,266	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	1	24.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,224.00000	1,278	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			14.00000	13	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			33.00000	33	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,823.00000	1,768	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			4.00000	4	30.72	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	10.60	Put		3,794.00000	3,739	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,791.00000	7,735	40.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,160.00000	4,215	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,160.00000	3,215	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,162.00000	2,216	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		3.00000	1	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,175.00000	1,229	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		15.00000	14	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		31.00000	32	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,872.00000	1,817	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		4.00000	4	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,844.00000	3,789	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,841.00000	5,786	35.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,841.00000	7,785	40.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,410.00000	4,465	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,410.00000	3,465	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,411.00000	2,465	22.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	0	22.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,419.00000	1,474	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	9	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		40.00000	41	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,630.00000	1,576	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		5.00000	5	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,595.00000	3,540	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,592.00000	5,536	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	39.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,591.00000	7,535	39.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,110.00000	4,165	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,110.00000	3,165	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,112.00000	2,166	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	1	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,126.00000	1,180	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		17.00000	15	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		30.00000	31	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,921.00000	1,866	26.07	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	10.70	Call			4.00000	4	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,894.00000	3,839	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			1.00000	1	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,891.00000	5,836	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	40.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,891.00000	7,835	40.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,060.00000	4,115	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,060.00000	3,115	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	19.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,063.00000	2,117	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	2	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,078.00000	1,131	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			18.00000	16	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			29.00000	29	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,969.00000	1,914	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			3.00000	3	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,944.00000	3,888	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	1	35.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,941.00000	5,886	35.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	40.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,941.00000	7,885	40.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,910.00000	3,965	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,910.00000	2,965	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,914.00000	1,969	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			24.00000	25	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,115.00000	2,060	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			3.00000	3	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,094.00000	4,038	31.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			1.00000	1	36.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,091.00000	6,036	36.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,091.00000	8,035	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			0.00000	4,065	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			0.00000	3,065	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			0.00000	2,067	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	2	25.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			0.00000	1,083	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			0.00000	18	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			0.00000	28	26.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.80	Put		0.00000	1,963	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	3	31.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		0.00000	3,938	31.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	1	35.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		0.00000	5,936	35.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	40.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		0.00000	7,935	40.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.92430	6.86780		18.08	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		394.00000	418	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		376.00000	344	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		356.00000	376	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		438.00000	402	18.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		440.00000	467	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		322.00000	293	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		491.00000	521	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		273.00000	246	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		518.00000	549	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		250.00000	225	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		546.00000	579	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		228.00000	205	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		576.00000	610	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		208.00000	185	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		606.00000	641	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		188.00000	167	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		465.00000	493	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		297.00000	269	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		518.00000	549	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		250.00000	225	17.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		638.00000	674	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		170.00000	150	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		465.00000	493	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		297.00000	269	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		705.00000	744	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		137.00000	120	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		416.00000	442	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		348.00000	318	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		374.00000	395	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		406.00000	371	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		338.00000	357	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		471.00000	433	18.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		306.00000	323	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		538.00000	499	18.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		776.00000	818	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		108.00000	94	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		813.00000	856	16.82	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	6.15	Put		96.00000	82	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		740.00000	780	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		122.00000	106	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		671.00000	709	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		153.00000	134	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		891.00000	936	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		73.00000	62	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		931.00000	978	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		64.00000	54	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		852.00000	896	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		84.00000	72	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		776.00000	818	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		108.00000	94	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		705.00000	744	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		137.00000	120	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		416.00000	442	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		348.00000	318	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,468.00000	4,524	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,468.00000	3,525	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,472.00000	2,528	25.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	4	25.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,489.00000	1,543	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		21.00000	19	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		100.00000	104	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,632.00000	1,580	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		14.00000	14	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,546.00000	3,490	26.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,536.00000	5,480	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	2	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,534.00000	7,477	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,368.00000	4,424	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,368.00000	3,425	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	1	30.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,373.00000	2,429	25.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	25.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,392.00000	1,446	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		24.00000	22	18.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		94.00000	97	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,726.00000	1,673	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		12.00000	13	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,644.00000	3,589	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.50	Call			4.00000	4	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,636.00000	5,579	30.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			2.00000	2	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,634.00000	7,577	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,318.00000	4,374	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,318.00000	3,375	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	1	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,324.00000	2,380	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	5	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,344.00000	1,398	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			26.00000	24	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			90.00000	94	24.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,773.00000	1,719	24.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			12.00000	12	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,694.00000	3,638	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			4.00000	4	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,686.00000	5,629	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			2.00000	2	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,684.00000	7,627	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,268.00000	4,324	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,268.00000	3,325	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	1	30.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,274.00000	2,330	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	24.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,296.00000	1,350	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			28.00000	25	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			88.00000	90	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,820.00000	1,766	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			11.00000	12	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,743.00000	3,687	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			4.00000	4	30.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,736.00000	5,679	30.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			2.00000	2	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,734.00000	7,677	33.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,296.00000	1,350	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			28.00000	25	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,168.00000	4,224	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,168.00000	3,225	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,175.00000	2,231	24.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			7.00000	7	24.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,200.00000	1,254	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
ZAAD On 15/03/2010 Currency Future	5.70	Put			32.00000	29	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			82.00000	85	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,914.00000	1,860	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			10.00000	10	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,842.00000	3,786	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			3.00000	3	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,836.00000	5,779	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			1.00000	1	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,834.00000	7,777	33.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,218.00000	4,274	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,218.00000	3,275	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	1	29.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,225.00000	2,281	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			7.00000	6	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,248.00000	1,301	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			30.00000	27	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			85.00000	87	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,867.00000	1,813	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			10.00000	11	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,793.00000	3,737	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			3.00000	4	30.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,786.00000	5,729	30.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			1.00000	1	33.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,784.00000	7,727	33.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,418.00000	4,474	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,418.00000	3,475	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	1	30.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,423.00000	2,479	25.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			5.00000	5	25.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,440.00000	1,495	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			22.00000	20	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			97.00000	100	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,679.00000	1,626	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			13.00000	14	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,595.00000	3,539	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			4.00000	4	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,586.00000	5,530	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			2.00000	2	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,584.00000	7,527	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,118.00000	4,174	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,119.00000	3,176	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,126.00000	2,182	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			8.00000	7	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,152.00000	1,206	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			35.00000	31	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			80.00000	82	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,962.00000	1,908	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			9.00000	10	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,892.00000	3,836	26.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			3.00000	3	30.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,886.00000	5,829	30.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,884.00000	7,827	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,018.00000	4,074	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,020.00000	3,076	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			2.00000	2	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,027.00000	2,083	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			9.00000	9	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,058.00000	1,111	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			40.00000	36	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			75.00000	77	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,057.00000	2,003	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			8.00000	9	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,991.00000	3,935	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			3.00000	3	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,985.00000	5,929	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			1.00000	1	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,984.00000	7,927	34.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,918.00000	3,974	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,920.00000	2,976	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			2.00000	2	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,929.00000	1,984	22.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			11.00000	10	22.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			973.00000	1,020	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			55.00000	46	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			67.00000	71	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,149.00000	2,097	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			8.00000	8	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,090.00000	4,034	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			3.00000	3	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,085.00000	6,029	31.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			1.00000	1	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,083.00000	8,027	34.17	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 Derivatives:</b>								<b>227,354,205.42</b>	<b>21,516</b>	<b>1,162,506.00</b>

**Grand Total:** 227,354,205.42 21,516 1,162,506.00