



# Daily MTM Report

Daily summary for 13/08/2009

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			7.80000	7.93000			0.00	0	0.00
R155 On 31/08/2011 Bond			7.82000	7.95000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.41000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.81000	8.86500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.32500	8.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.80000	8.90000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.81000	8.91500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.35000	8.51500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.90500	9.01500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.90500	9.01500			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			8.39000	8.44000			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			8.06890	8.12560		22.06	48,679,673.70	6,033	260,751.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		376.00000	336	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		100.00000	117	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		201.00000	179	22.69	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		226.00000	260	22.69	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		182.00000	162	23.01	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		256.00000	293	23.01	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		80.00000	70	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		554.00000	601	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		250.00000	220	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		174.00000	201	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		570.00000	521	22.36	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		44.00000	52	22.36	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		223.00000	198	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		197.00000	230	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		342.00000	304	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		116.00000	135	22.16	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		412.00000	370	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		86.00000	101	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		309.00000	274	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		134.00000	155	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		309.00000	274	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		134.00000	155	22.13	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		701.00000	648	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		25.00000	29	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		449.00000	405	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		74.00000	86	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		164.00000	146	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		289.00000	327	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		656.00000	604	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		30.00000	35	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		148.00000	131	23.64	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		323.00000	362	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		65.00000	57	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		639.00000	688	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 14/09/2009 Currency Future	8.35	Call			134.00000	118	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			358.00000	399	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			120.00000	106	24.27	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			395.00000	438	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			278.00000	246	22.10	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			153.00000	177	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			39.00000	34	27.73	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			864.00000	915	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			109.00000	96	24.58	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			433.00000	477	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			98.00000	86	24.90	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			472.00000	517	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			886.00000	831	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			11.00000	12	22.60	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			59.00000	51	26.47	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			683.00000	732	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			109.00000	96	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			433.00000	477	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			72.00000	63	25.84	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			596.00000	644	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			53.00000	46	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			727.00000	778	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			65.00000	57	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			639.00000	688	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			88.00000	78	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			513.00000	559	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			43.00000	38	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			818.00000	869	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			32.00000	28	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			957.00000	1,009	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			25.00000	21	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,099.00000	1,152	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			20.00000	18	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,195.00000	1,249	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			17.00000	15	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,292.00000	1,346	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			19.00000	16	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,243.00000	1,297	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	9	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,535.00000	1,590	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	1	33.26	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,276.00000	2,333	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	6	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,682.00000	1,737	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			4.00000	3	32.54	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	10.05	Put			1,929.00000	1,984	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	6	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,731.00000	1,787	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	8	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,584.00000	1,639	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			9.00000	7	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,633.00000	1,688	31.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			6.00000	5	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,781.00000	1,836	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			6.00000	5	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,781.00000	1,836	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			3.00000	2	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,127.00000	2,183	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	2	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,177.00000	2,233	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	2	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,227.00000	2,283	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			2.00000	2	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,227.00000	2,283	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			2.00000	1	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,376.00000	2,432	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1.00000	1	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,575.00000	2,632	33.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			1.00000	0	34.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,825.00000	2,881	34.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	44.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,874.00000	4,931	44.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	0	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,725.00000	2,782	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,675.00000	2,732	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1.00000	1	33.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,625.00000	2,682	33.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			2.00000	1	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,326.00000	2,382	33.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	2	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,077.00000	2,133	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,476.00000	2,532	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,526.00000	2,582	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	3	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,978.00000	2,034	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			5.00000	4	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,830.00000	1,885	32.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	3	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,028.00000	2,084	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,426.00000	2,482	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,476.00000	2,532	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	0	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,725.00000	2,782	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1.00000	1	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,426.00000	2,482	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			2.00000	2	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,177.00000	2,233	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			3.00000	2	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,077.00000	2,133	32.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			5.00000	4	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,879.00000	1,935	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,175.00000	3,231	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	10	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,487.00000	1,541	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			10.00000	8	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,584.00000	1,639	31.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			8.00000	6	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,682.00000	1,737	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			2.00000	1	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,276.00000	2,333	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			13.00000	11	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,438.00000	1,493	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			11.00000	9	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,535.00000	1,590	31.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			15.00000	12	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,389.00000	1,444	31.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			4.00000	3	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,978.00000	2,034	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	0	34.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,775.00000	2,832	34.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	0	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,875.00000	2,931	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			3.00000	3	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,028.00000	2,084	32.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,925.00000	2,981	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,025.00000	3,081	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	34.08	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 14/09/2009 Currency Future	10.80	Put			2,675.00000	2,732	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,925.00000	2,981	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,125.00000	3,181	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	0	34.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,775.00000	2,832	34.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,975.00000	3,031	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			4.00000	3	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,929.00000	1,984	32.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	0	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,975.00000	3,031	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,075.00000	3,131	35.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1.00000	1	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,526.00000	2,582	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,025.00000	3,081	35.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	36.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,225.00000	3,281	36.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			27.00000	23	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,051.00000	1,104	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			16.00000	14	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,340.00000	1,395	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			13.00000	11	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,438.00000	1,493	31.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			30.00000	26	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,004.00000	1,057	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			17.00000	15	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,292.00000	1,346	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			22.00000	19	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,147.00000	1,201	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			16.00000	14	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,340.00000	1,395	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			7.00000	6	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,731.00000	1,787	32.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			5.00000	4	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,830.00000	1,885	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			25.00000	21	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,099.00000	1,152	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			12.00000	10	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,487.00000	1,541	31.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			32.00000	28	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			957.00000	1,009	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			36.00000	31	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			910.00000	962	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			30.00000	26	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,004.00000	1,057	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,726.00000	4,669	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,226.00000	3,169	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,726.00000	1,670	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	41.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,275.00000	4,331	41.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	49.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,774.00000	5,831	49.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,274.00000	7,331	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,926.00000	4,869	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,426.00000	3,369	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,926.00000	1,869	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			488.00000	442	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			62.00000	73	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	40.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,075.00000	4,131	40.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	48.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,574.00000	5,631	48.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,074.00000	7,131	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			4,976.00000	4,919	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,476.00000	3,419	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			1,976.00000	1,919	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	31.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			528.00000	481	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			53.00000	62	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	40.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,025.00000	4,081	40.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	48.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,524.00000	5,581	48.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			7,024.00000	7,081	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			48.00000	42	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			772.00000	823	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			19.00000	16	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,243.00000	1,297	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,229.00000	1,172	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			3.00000	3	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			746.00000	692	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			20.00000	23	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,427.00000	1,370	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			2.00000	2	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			934.00000	878	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			8.00000	9	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,477.00000	1,420	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			2.00000	1	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			982.00000	926	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			7.00000	7	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,527.00000	1,470	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			1.00000	1	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,031.00000	974	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			5.00000	6	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,475.00000	3,531	37.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,474.00000	4,531	42.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,575.00000	3,631	37.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	42.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,574.00000	4,631	42.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,378.00000	1,321	25.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			2.00000	2	25.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	38.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,625.00000	3,681	38.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,624.00000	4,681	43.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,328.00000	1,271	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			839.00000	784	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			13.00000	15	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			412.00000	370	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			86.00000	101	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	38.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,675.00000	3,731	38.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,674.00000	4,731	43.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	37.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,525.00000	3,581	37.55	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,524.00000	4,581	42.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,627.00000	1,570	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,129.00000	1,073	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			4.00000	4	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,375.00000	3,431	36.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	41.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,374.00000	4,431	41.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,676.00000	1,620	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			1.00000	1	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,179.00000	1,122	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	3	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,325.00000	3,381	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,324.00000	4,381	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,826.00000	1,769	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			1.00000	1	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	40.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,175.00000	4,231	40.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,876.00000	1,819	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	0	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,125.00000	4,181	40.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,776.00000	1,719	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,278.00000	1,221	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			3.00000	2	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			792.00000	738	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			16.00000	19	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	40.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,225.00000	4,281	40.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,226.00000	2,169	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	38.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,775.00000	3,831	38.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,276.00000	2,219	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			48.00000	42	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			772.00000	823	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	38.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,725.00000	3,781	38.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,276.00000	4,219	27.54	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	3.85	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,276.00000	3,219	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	49.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,724.00000	5,781	49.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,176.00000	4,119	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,176.00000	3,119	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,176.00000	2,119	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,179.00000	1,122	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	3	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	49.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,824.00000	5,881	49.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,126.00000	4,069	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,126.00000	3,069	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,126.00000	2,069	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	32.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	49.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,874.00000	5,931	49.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			4,026.00000	3,969	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			3,026.00000	2,969	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			2,026.00000	1,969	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			5,974.00000	6,031	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,876.00000	3,819	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,876.00000	2,819	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,124.00000	6,181	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,826.00000	3,769	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,826.00000	2,769	34.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,174.00000	6,231	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,726.00000	3,669	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,726.00000	2,669	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,275.00000	3,331	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	43.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,774.00000	4,831	43.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,274.00000	6,331	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,776.00000	3,719	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,776.00000	2,719	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	43.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,724.00000	4,781	43.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,224.00000	6,281	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,926.00000	3,869	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,926.00000	2,869	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,074.00000	6,131	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,226.00000	4,169	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,326.00000	4,269	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,326.00000	3,269	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,326.00000	2,269	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,328.00000	1,271	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	48.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,674.00000	5,731	48.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,376.00000	4,319	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,376.00000	3,319	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,376.00000	2,319	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	48.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,624.00000	5,681	48.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,076.00000	4,019	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,076.00000	3,019	35.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		2,076.00000	2,019	32.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		1,080.00000	1,023	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		4.00000	4	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	41.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,424.00000	4,481	41.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		5,924.00000	5,981	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,976.00000	3,919	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,976.00000	2,919	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	50.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,024.00000	6,081	50.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.20540	8.26820		22.02	500,529.40	61	84,746.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		734.00000	694	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		166.00000	189	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		447.00000	421	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		378.00000	415	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		423.00000	401	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		405.00000	446	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		177.00000	169	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,109.00000	1,164	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		385.00000	365	22.62	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		467.00000	509	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		447.00000	421	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		378.00000	415	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		13.00000	11	36.48	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,745.00000	4,806	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		522.00000	492	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		304.00000	337	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		64.00000	61	30.96	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,346.00000	2,406	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	20	35.79	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,053.00000	4,115	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		607.00000	573	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		239.00000	267	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		103.00000	98	28.76	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,734.00000	1,793	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		549.00000	518	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		281.00000	313	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		496.00000	467	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		328.00000	362	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		522.00000	492	21.79	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 14/12/2009 Currency Future	8.05	Put			304.00000	337	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			995.00000	946	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			77.00000	91	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			637.00000	602	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			219.00000	246	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			253.00000	240	24.40	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			784.00000	835	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			577.00000	545	21.63	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			259.00000	289	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			277.00000	263	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			709.00000	758	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			471.00000	444	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			353.00000	388	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			404.00000	383	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			436.00000	477	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			367.00000	348	22.82	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			499.00000	543	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			334.00000	317	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			566.00000	611	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			318.00000	302	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			600.00000	647	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			350.00000	332	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			532.00000	576	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			577.00000	545	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			259.00000	289	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			404.00000	383	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			436.00000	477	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			350.00000	332	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			532.00000	576	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			385.00000	365	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			467.00000	509	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			139.00000	132	27.18	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,370.00000	1,427	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			318.00000	302	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			600.00000	647	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			304.00000	288	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			636.00000	683	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			304.00000	288	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			636.00000	683	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			264.00000	251	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			746.00000	796	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			290.00000	275	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			672.00000	720	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			955.00000	907	20.77	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			87.00000	102	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 14/12/2009 Currency Future	8.90	Call			231.00000	219	24.80	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			863.00000	914	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			221.00000	210	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			902.00000	955	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			231.00000	219	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			863.00000	914	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			241.00000	229	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			823.00000	874	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			277.00000	263	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			709.00000	758	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			211.00000	201	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			943.00000	995	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			185.00000	176	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,067.00000	1,121	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			163.00000	156	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,195.00000	1,250	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			150.00000	143	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,282.00000	1,338	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			144.00000	138	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,326.00000	1,382	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			163.00000	156	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,195.00000	1,250	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			133.00000	127	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,415.00000	1,472	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			144.00000	138	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,326.00000	1,382	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			110.00000	105	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,642.00000	1,700	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			86.00000	83	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,968.00000	2,027	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			96.00000	91	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,827.00000	1,886	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			106.00000	102	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,688.00000	1,746	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			106.00000	102	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,688.00000	1,746	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			92.00000	88	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,874.00000	1,933	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			75.00000	71	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,157.00000	2,216	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			69.00000	66	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,251.00000	2,311	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			67.00000	64	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,299.00000	2,358	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			62.00000	59	31.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,394.00000	2,454	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		54.00000	51	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,586.00000	2,646	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		45.00000	43	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,827.00000	2,888	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		47.00000	45	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,779.00000	2,839	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		50.00000	48	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,682.00000	2,742	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		78.00000	74	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,110.00000	2,169	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		72.00000	69	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,204.00000	2,263	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		60.00000	57	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,442.00000	2,502	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		56.00000	53	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,537.00000	2,598	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		54.00000	51	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,586.00000	2,646	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		83.00000	80	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,015.00000	2,075	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		89.00000	85	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,921.00000	1,980	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		64.00000	61	30.96	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,346.00000	2,406	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		58.00000	55	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,489.00000	2,550	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		89.00000	85	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,921.00000	1,980	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		42.00000	40	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,924.00000	2,985	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		44.00000	42	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,876.00000	2,936	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		38.00000	37	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,070.00000	3,131	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		41.00000	39	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,973.00000	3,034	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	20	35.79	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,053.00000	4,115	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		32.00000	31	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,364.00000	3,425	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		34.00000	32	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,266.00000	3,327	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		26.00000	24	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,757.00000	3,819	35.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call		20.00000	19	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,152.00000	4,213	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		15.00000	13	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,547.00000	4,608	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		11.00000	10	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,943.00000	5,004	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		27.00000	26	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,659.00000	3,720	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		16.00000	15	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,448.00000	4,509	36.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		12.00000	11	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,844.00000	4,905	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		193.00000	184	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,025.00000	1,079	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		119.00000	114	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,551.00000	1,608	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		24.00000	23	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,856.00000	3,918	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		11.00000	9	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,042.00000	5,104	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		128.00000	123	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,460.00000	1,517	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		83.00000	80	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,015.00000	2,075	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		36.00000	34	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,168.00000	3,229	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		17.00000	16	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,349.00000	4,410	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		253.00000	240	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		784.00000	835	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	27	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,560.00000	3,622	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	7	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,340.00000	5,402	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		19.00000	17	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,250.00000	4,312	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		12.00000	11	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,844.00000	4,905	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		8.00000	7	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,440.00000	5,501	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		30.00000	29	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,462.00000	3,523	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		14.00000	12	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,646.00000	4,707	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		9.00000	8	36.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,241.00000	5,302	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		23.00000	22	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,955.00000	4,017	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		15.00000	13	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,547.00000	4,608	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		10.00000	8	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,142.00000	5,203	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		157.00000	149	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,238.00000	1,294	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		99.00000	95	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,781.00000	1,839	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		29.00000	28	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,511.00000	3,573	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		21.00000	19	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,103.00000	4,164	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		13.00000	12	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,695.00000	4,757	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		9.00000	7	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,291.00000	5,352	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		29.00000	27	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,560.00000	3,622	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		170.00000	162	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,152.00000	1,207	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		45.00000	43	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,827.00000	2,888	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		31.00000	30	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,413.00000	3,474	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		22.00000	21	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,004.00000	4,066	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		14.00000	13	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,596.00000	4,658	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		193.00000	184	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,025.00000	1,079	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		24.00000	23	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,856.00000	3,918	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		114.00000	109	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,596.00000	1,654	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		48.00000	46	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,730.00000	2,791	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		33.00000	31	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,315.00000	3,376	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		24.00000	23	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,905.00000	3,967	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		11.00000	9	36.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,993.00000	5,054	36.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			38.00000	37	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,070.00000	3,131	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			768.00000	727	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			150.00000	172	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			241.00000	229	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			823.00000	874	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			40.00000	38	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,022.00000	3,082	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			28.00000	26	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,610.00000	3,671	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			804.00000	761	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			136.00000	156	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			177.00000	169	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,109.00000	1,164	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			37.00000	36	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,119.00000	3,180	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			26.00000	25	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,708.00000	3,770	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			18.00000	16	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,300.00000	4,361	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	6	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,490.00000	5,551	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			27.00000	26	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,659.00000	3,720	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	6	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,639.00000	5,700	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	6	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,539.00000	5,601	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			28.00000	26	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,610.00000	3,671	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			19.00000	18	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,201.00000	4,262	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			8.00000	7	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,390.00000	5,452	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	5	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,738.00000	5,800	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			734.00000	694	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			166.00000	189	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			31.00000	30	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,413.00000	3,474	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			14.00000	13	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,596.00000	4,658	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	5	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,788.00000	5,850	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			10.00000	8	36.93	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	13.45	Put		5,191.00000	5,253	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		701.00000	662	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		182.00000	207	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		10.00000	9	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,092.00000	5,153	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,078.00000	1,026	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		59.00000	71	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		290.00000	275	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		672.00000	720	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		17.00000	15	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,399.00000	4,460	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		13.00000	11	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,794.00000	4,856	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,122.00000	1,068	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		54.00000	62	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		840.00000	796	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		122.00000	141	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		221.00000	210	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		902.00000	955	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		52.00000	49	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,634.00000	2,694	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		33.00000	31	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,315.00000	3,376	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		10.00000	9	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,092.00000	5,153	36.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,036.00000	986	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		68.00000	80	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,397.00000	1,339	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		29.00000	34	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		734.00000	694	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		166.00000	189	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,444.00000	1,386	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		26.00000	30	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		86.00000	83	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,968.00000	2,027	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,350.00000	1,293	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		32.00000	38	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		701.00000	662	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		182.00000	207	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		81.00000	77	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,063.00000	2,122	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		21.00000	19	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,103.00000	4,164	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,350.00000	1,293	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		32.00000	38	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 14/12/2009 Currency Future	6.80	Call			1,492.00000	1,433	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			23.00000	27	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,718.00000	4,655	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,219.00000	3,156	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,731.00000	1,671	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			13.00000	15	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,283.00000	7,346	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,968.00000	4,905	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,469.00000	3,406	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,975.00000	1,914	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			7.00000	8	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			668.00000	631	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			200.00000	226	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	1	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,033.00000	7,096	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	15	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,399.00000	4,460	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,269.00000	3,206	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,272.00000	2,210	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	5	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,304.00000	1,247	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			36.00000	42	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,471.00000	2,409	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	3	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,336.00000	6,398	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,884.00000	6,946	37.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,519.00000	3,456	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	1	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,521.00000	2,459	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,539.00000	1,480	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			21.00000	24	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	1	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,983.00000	7,046	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,419.00000	3,356	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,421.00000	2,359	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	4	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,083.00000	7,146	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,369.00000	3,306	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,372.00000	2,309	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,133.00000	7,196	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,619.00000	3,556	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,621.00000	2,558	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	3	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,635.00000	1,575	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			17.00000	20	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,669.00000	3,606	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,670.00000	2,608	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,683.00000	1,623	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			15.00000	17	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,834.00000	6,896	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,818.00000	3,756	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,820.00000	2,757	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,829.00000	1,768	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			10.00000	12	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			916.00000	869	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			98.00000	114	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			99.00000	95	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,781.00000	1,839	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,684.00000	6,747	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,918.00000	3,856	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,920.00000	2,857	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	2	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,926.00000	1,865	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			8.00000	10	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			3.00000	2	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,585.00000	6,647	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,968.00000	3,906	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,969.00000	2,907	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			3.00000	2	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,535.00000	6,597	37.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,018.00000	3,956	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,019.00000	2,957	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,025.00000	1,963	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	7	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	3	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,485.00000	6,547	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,868.00000	3,806	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,870.00000	2,807	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,877.00000	1,816	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			9.00000	11	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	2	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,634.00000	6,697	37.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,218.00000	4,155	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,223.00000	2,161	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	5	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,258.00000	1,202	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			40.00000	46	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			4.00000	3	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,286.00000	6,348	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,318.00000	4,255	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,319.00000	3,256	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,322.00000	2,260	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			35.00000	33	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,217.00000	3,278	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			5.00000	3	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,186.00000	6,248	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	6	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,689.00000	5,750	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,682.00000	7,745	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			25.00000	24	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,807.00000	3,868	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	36.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,782.00000	7,845	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,118.00000	4,056	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,119.00000	3,057	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,124.00000	2,061	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		5.00000	6	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,167.00000	1,112	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		49.00000	57	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		6.00000	5	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,888.00000	5,949	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,882.00000	7,945	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	4	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		5,988.00000	6,049	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		7,982.00000	8,045	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,068.00000	4,006	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,069.00000	3,007	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,074.00000	2,012	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		6.00000	7	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,122.00000	1,068	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		54.00000	62	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		6.00000	5	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,938.00000	5,999	37.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,932.00000	7,995	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		5.00000	4	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,137.00000	6,198	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,132.00000	8,195	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,182.00000	8,245	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,768.00000	3,706	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,770.00000	2,707	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,780.00000	1,719	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		12.00000	14	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		878.00000	832	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		109.00000	127	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		4.00000	3	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,236.00000	6,298	37.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,232.00000	8,295	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		5.00000	4	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,037.00000	6,099	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,032.00000	8,095	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,268.00000	4,205	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,732.00000	7,795	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,418.00000	4,355	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		7.00000	6	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,589.00000	5,651	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,583.00000	7,645	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,168.00000	4,106	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,169.00000	3,106	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,173.00000	2,111	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	6	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,212.00000	1,157	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		44.00000	51	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		6.00000	5	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,838.00000	5,900	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,832.00000	7,895	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,368.00000	4,305	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,632.00000	7,695	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		5.00000	4	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,087.00000	6,149	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,082.00000	8,145	36.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.34060	8.40800		22.05	0.00	0	2,838.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		970.00000	921	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		212.00000	231	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		589.00000	557	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		531.00000	566	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		568.00000	538	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		560.00000	597	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		256.00000	244	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,498.00000	1,553	26.14	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.50	Call			530.00000	502	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			622.00000	662	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			611.00000	578	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			503.00000	537	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			124.00000	118	30.08	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,766.00000	2,828	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			657.00000	622	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			449.00000	481	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			346.00000	328	24.56	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,088.00000	1,138	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			733.00000	694	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			375.00000	403	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			682.00000	645	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			424.00000	454	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			634.00000	599	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			476.00000	509	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			707.00000	669	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			399.00000	428	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			759.00000	719	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			351.00000	379	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			549.00000	520	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			591.00000	629	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			73.00000	70	33.18	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,965.00000	4,030	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			513.00000	485	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			655.00000	695	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			229.00000	218	26.77	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,671.00000	1,727	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			479.00000	454	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			721.00000	763	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			496.00000	469	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			688.00000	729	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			464.00000	439	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			756.00000	798	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			448.00000	425	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			790.00000	834	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			406.00000	385	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			898.00000	944	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			369.00000	349	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,011.00000	1,059	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			393.00000	372	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			935.00000	982	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			420.00000	398	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			862.00000	907	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			315.00000	299	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,207.00000	1,259	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			297.00000	282	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,289.00000	1,341	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			272.00000	258	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,414.00000	1,467	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			288.00000	273	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,330.00000	1,383	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			256.00000	244	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,498.00000	1,553	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			101.00000	96	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,193.00000	3,256	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			264.00000	251	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,456.00000	1,510	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			223.00000	212	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,715.00000	1,772	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			206.00000	196	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,848.00000	1,906	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			181.00000	173	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,073.00000	2,133	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			201.00000	191	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,893.00000	1,951	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			217.00000	207	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,759.00000	1,816	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			217.00000	207	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,759.00000	1,816	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			196.00000	186	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,938.00000	1,996	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			196.00000	186	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,938.00000	1,996	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			164.00000	156	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,256.00000	2,315	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			159.00000	152	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,301.00000	2,361	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			168.00000	160	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,210.00000	2,270	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			155.00000	148	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,347.00000	2,407	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			144.00000	137	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,486.00000	2,546	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			127.00000	121	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,719.00000	2,780	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			113.00000	108	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,955.00000	3,017	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			115.00000	110	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,907.00000	2,969	30.45	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	11.10	Call		121.00000	115	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,813.00000	2,875	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		118.00000	113	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,860.00000	2,922	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		137.00000	130	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,579.00000	2,640	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		140.00000	134	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,532.00000	2,593	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		130.00000	124	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,672.00000	2,733	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		124.00000	118	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,766.00000	2,828	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		133.00000	127	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,625.00000	2,686	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		147.00000	140	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,439.00000	2,500	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		155.00000	148	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,347.00000	2,407	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		140.00000	134	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,532.00000	2,593	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		110.00000	105	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,002.00000	3,065	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		103.00000	99	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,135.00000	3,198	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		108.00000	103	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,050.00000	3,112	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		108.00000	103	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,050.00000	3,112	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		105.00000	101	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,097.00000	3,160	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		94.00000	90	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,336.00000	3,400	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		103.00000	98	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,145.00000	3,208	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		90.00000	87	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,432.00000	3,496	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		98.00000	94	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,240.00000	3,304	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		96.00000	92	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,288.00000	3,352	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		242.00000	230	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,584.00000	1,640	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		206.00000	196	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,848.00000	1,906	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		186.00000	177	28.02	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 15/03/2010 Currency Future	10.25	Put		2,028.00000	2,087	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		177.00000	169	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,119.00000	2,178	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		66.00000	63	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,208.00000	4,272	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		280.00000	266	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,372.00000	1,425	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		96.00000	92	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,288.00000	3,352	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		41.00000	40	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,333.00000	5,399	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		306.00000	290	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,248.00000	1,300	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		137.00000	130	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,579.00000	2,640	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		44.00000	42	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,186.00000	5,252	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		325.00000	308	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,167.00000	1,218	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		45.00000	44	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,087.00000	5,153	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		336.00000	318	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,128.00000	1,177	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		121.00000	115	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,813.00000	2,875	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		46.00000	45	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,038.00000	5,104	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		357.00000	339	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,049.00000	1,098	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		48.00000	46	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,940.00000	5,006	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		87.00000	83	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,529.00000	3,593	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		38.00000	37	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,580.00000	5,646	36.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		249.00000	237	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,541.00000	1,596	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		92.00000	88	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,384.00000	3,448	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		89.00000	85	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,481.00000	3,544	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		38.00000	37	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,530.00000	5,597	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		87.00000	83	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,529.00000	3,593	32.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			83.00000	80	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,625.00000	3,689	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			80.00000	77	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,722.00000	3,786	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			35.00000	34	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,777.00000	5,844	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			236.00000	224	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,628.00000	1,683	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			110.00000	105	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,002.00000	3,065	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			89.00000	85	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,481.00000	3,544	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			85.00000	82	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,577.00000	3,641	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			37.00000	36	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,629.00000	5,695	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			40.00000	39	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,432.00000	5,498	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			315.00000	299	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,207.00000	1,259	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			44.00000	43	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,136.00000	5,202	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			434.00000	411	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			826.00000	870	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			50.00000	48	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,842.00000	4,908	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			393.00000	372	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			935.00000	982	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			151.00000	144	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,393.00000	2,454	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			118.00000	113	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,860.00000	2,922	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			47.00000	45	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,989.00000	5,055	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			133.00000	127	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,625.00000	2,686	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			105.00000	101	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,097.00000	3,160	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			43.00000	41	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,235.00000	5,301	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			159.00000	152	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,301.00000	2,361	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			151.00000	144	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,393.00000	2,454	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			49.00000	47	34.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,891.00000	4,957	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		381.00000	361	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		973.00000	1,020	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		42.00000	41	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,284.00000	5,350	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		51.00000	49	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,793.00000	4,859	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		173.00000	164	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,165.00000	2,224	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		54.00000	52	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,646.00000	4,712	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		177.00000	169	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,119.00000	2,178	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		55.00000	53	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,597.00000	4,663	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		58.00000	55	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,500.00000	4,565	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		191.00000	182	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,983.00000	2,041	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		181.00000	173	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,073.00000	2,133	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		57.00000	54	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,549.00000	4,614	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		212.00000	201	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,804.00000	1,861	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		67.00000	64	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,159.00000	4,224	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		236.00000	224	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,628.00000	1,683	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		70.00000	67	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,062.00000	4,127	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		787.00000	745	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		329.00000	355	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		72.00000	69	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,014.00000	4,078	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		201.00000	191	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,893.00000	1,951	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		191.00000	182	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,983.00000	2,041	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		62.00000	59	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,354.00000	4,419	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		229.00000	218	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,671.00000	1,727	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		69.00000	66	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,111.00000	4,175	33.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			815.00000	773	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			307.00000	332	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			249.00000	237	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,541.00000	1,596	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			288.00000	273	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,330.00000	1,383	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			72.00000	69	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,014.00000	4,078	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,003.00000	954	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			195.00000	213	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,037.00000	987	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			179.00000	196	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			306.00000	290	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,248.00000	1,300	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			74.00000	71	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,916.00000	3,981	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,072.00000	1,021	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			164.00000	180	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,758.00000	4,691	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,263.00000	3,195	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	4	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,792.00000	1,730	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			34.00000	39	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			63.00000	60	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,305.00000	4,370	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	19	38.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,261.00000	7,329	38.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,008.00000	4,941	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,511.00000	3,444	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,027.00000	1,963	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			19.00000	23	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			21.00000	21	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,013.00000	7,081	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,225.00000	1,167	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			117.00000	127	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			357.00000	339	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,049.00000	1,098	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			336.00000	318	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,128.00000	1,177	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			264.00000	251	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,456.00000	1,510	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			82.00000	78	32.43	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	12.00	Put		3,674.00000	3,738	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,312.00000	3,245	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,322.00000	2,255	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		14.00000	15	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,391.00000	1,332	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		83.00000	91	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		79.00000	75	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,771.00000	3,835	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		52.00000	50	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,744.00000	4,810	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,462.00000	3,394	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		4.00000	3	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,470.00000	2,403	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	12	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,521.00000	1,460	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		63.00000	70	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,520.00000	2,452	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		12.00000	12	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,565.00000	1,504	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		57.00000	64	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,561.00000	3,493	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,569.00000	2,502	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	11	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,610.00000	1,548	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		52.00000	58	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		845.00000	801	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		287.00000	310	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,362.00000	3,294	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,372.00000	2,305	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		14.00000	14	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,434.00000	1,374	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		76.00000	83	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,661.00000	3,593	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		3.00000	2	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,668.00000	2,600	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		10.00000	10	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,700.00000	1,638	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		42.00000	48	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		905.00000	859	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		247.00000	269	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,710.00000	3,643	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	29.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,717.00000	2,650	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			9.00000	9	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,746.00000	1,684	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			38.00000	43	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			937.00000	890	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			229.00000	249	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			76.00000	73	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,868.00000	3,932	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,860.00000	3,792	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,866.00000	2,798	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			8.00000	7	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,885.00000	1,822	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			27.00000	32	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			53.00000	51	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,695.00000	4,761	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,910.00000	3,842	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,916.00000	2,848	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			8.00000	7	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,933.00000	1,869	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			25.00000	28	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,010.00000	3,942	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			2.00000	1	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,015.00000	2,947	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			7.00000	6	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,145.00000	1,091	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			137.00000	151	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,960.00000	3,892	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			2.00000	1	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,965.00000	2,897	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			7.00000	7	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,980.00000	1,916	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			22.00000	25	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,108.00000	1,056	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			150.00000	165	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,810.00000	3,742	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,816.00000	2,749	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	8	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,839.00000	1,776	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			31.00000	35	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,059.00000	3,992	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,064.00000	2,996	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put		6.00000	6	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,076.00000	2,011	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		18.00000	20	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,184.00000	1,128	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		126.00000	137	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,209.00000	4,141	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,213.00000	3,145	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	5	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,224.00000	2,157	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		16.00000	17	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,307.00000	1,248	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		99.00000	108	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,309.00000	4,241	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	0	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		64.00000	62	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,256.00000	4,321	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		36.00000	35	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,728.00000	5,794	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		16.00000	16	38.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,708.00000	7,776	38.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		35.00000	34	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		5,827.00000	5,893	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		15.00000	16	39.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,807.00000	7,875	39.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		4,109.00000	4,042	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		3,114.00000	3,046	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		6.00000	5	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		2,126.00000	2,060	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		18.00000	19	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		33.00000	33	36.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		5,925.00000	5,992	36.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		15.00000	15	39.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,907.00000	7,975	39.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		32.00000	31	36.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,024.00000	6,091	36.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		14.00000	15	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,006.00000	8,074	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		33.00000	32	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,975.00000	6,041	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		14.00000	15	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,956.00000	8,025	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		30.00000	29	37.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,172.00000	6,239	37.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			13.00000	14	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,155.00000	8,223	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			30.00000	29	37.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,222.00000	6,288	37.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			12.00000	13	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,204.00000	8,273	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,760.00000	3,693	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,767.00000	2,699	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			9.00000	8	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			29.00000	28	37.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,271.00000	6,338	37.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			12.00000	13	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,254.00000	8,322	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			32.00000	31	37.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,074.00000	6,140	37.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			14.00000	14	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,056.00000	8,124	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,259.00000	4,191	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,273.00000	2,206	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			15.00000	16	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,348.00000	1,290	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			90.00000	99	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			77.00000	74	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,819.00000	3,883	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			15.00000	16	39.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,757.00000	7,826	39.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,358.00000	4,291	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			36.00000	35	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,678.00000	5,745	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			16.00000	17	38.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,658.00000	7,726	38.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,408.00000	4,341	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,412.00000	3,344	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			4.00000	3	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,421.00000	2,354	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	13	22.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,477.00000	1,417	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			69.00000	76	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			16.00000	17	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,608.00000	7,676	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			4,159.00000	4,091	30.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		3,164.00000	3,096	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		6.00000	5	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		2,175.00000	2,108	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	18	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,265.00000	1,208	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		107.00000	117	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		34.00000	33	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		5,876.00000	5,942	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		15.00000	16	39.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		7,857.00000	7,925	39.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		31.00000	30	37.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,123.00000	6,190	37.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		13.00000	14	39.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,105.00000	8,173	39.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.47270	8.54200		21.89	0.00	0	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		330.00000	312	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,788.00000	1,839	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,176.00000	1,125	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		234.00000	253	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		745.00000	706	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		603.00000	634	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		684.00000	649	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		692.00000	726	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		647.00000	614	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		755.00000	791	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		704.00000	667	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		662.00000	694	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		724.00000	686	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		632.00000	663	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		143.00000	135	30.83	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,751.00000	3,813	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		789.00000	749	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		547.00000	576	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		437.00000	414	24.39	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,295.00000	1,341	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		836.00000	794	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		494.00000	522	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,051.00000	1,003	20.56	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		309.00000	331	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		812.00000	771	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		520.00000	549	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		484.00000	458	23.87	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,142.00000	1,185	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		767.00000	727	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put			575.00000	605	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			860.00000	818	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			468.00000	495	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			665.00000	631	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			723.00000	758	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			630.00000	597	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			788.00000	824	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			597.00000	565	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			855.00000	893	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			613.00000	581	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			821.00000	858	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			581.00000	550	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			889.00000	928	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			537.00000	508	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			995.00000	1,035	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			566.00000	536	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			924.00000	963	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			523.00000	495	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,031.00000	1,072	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			496.00000	470	23.73	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,104.00000	1,147	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			509.00000	482	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,067.00000	1,109	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			551.00000	522	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			959.00000	999	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			416.00000	394	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,374.00000	1,421	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			388.00000	366	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,496.00000	1,544	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			407.00000	384	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,415.00000	1,462	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			370.00000	350	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,578.00000	1,627	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			397.00000	375	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,455.00000	1,503	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			156.00000	147	30.29	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,514.00000	3,574	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			378.00000	358	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,536.00000	1,585	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			309.00000	292	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,917.00000	1,970	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			278.00000	263	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,136.00000	2,191	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			303.00000	286	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,961.00000	2,013	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			323.00000	305	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,831.00000	1,882	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			437.00000	414	24.39	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,295.00000	1,341	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			938.00000	893	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			396.00000	420	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			361.00000	342	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,619.00000	1,669	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			345.00000	326	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,703.00000	1,754	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			316.00000	299	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,874.00000	1,926	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			290.00000	274	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,048.00000	2,102	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			133.00000	125	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,991.00000	4,052	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			911.00000	867	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			419.00000	445	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			353.00000	334	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,661.00000	1,711	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			337.00000	319	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,745.00000	1,796	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			296.00000	280	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,004.00000	2,057	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			284.00000	269	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,092.00000	2,146	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			131.00000	123	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,039.00000	4,101	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			345.00000	326	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,703.00000	1,754	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			290.00000	274	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,048.00000	2,102	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			267.00000	252	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,225.00000	2,280	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			125.00000	117	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,183.00000	4,244	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			323.00000	305	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,831.00000	1,882	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			284.00000	269	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,092.00000	2,146	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			273.00000	258	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,181.00000	2,235	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			262.00000	247	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,270.00000	2,324	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			251.00000	236	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 14/06/2010 Currency Future	10.65	Put		2,359.00000	2,414	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		118.00000	111	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,326.00000	4,389	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		353.00000	334	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,661.00000	1,711	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		127.00000	119	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,135.00000	4,196	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,081.00000	1,033	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		289.00000	310	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		427.00000	404	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,335.00000	1,381	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		337.00000	319	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,745.00000	1,796	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,112.00000	1,063	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		270.00000	290	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		361.00000	342	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,619.00000	1,669	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		141.00000	133	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,799.00000	3,860	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,144.00000	1,094	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		252.00000	271	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		448.00000	424	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,256.00000	1,301	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		427.00000	404	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,335.00000	1,381	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		139.00000	131	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,847.00000	3,908	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		460.00000	435	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,218.00000	1,262	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,792.00000	4,723	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,302.00000	3,231	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		10.00000	8	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,860.00000	1,796	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		68.00000	74	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		197.00000	185	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,905.00000	2,963	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		76.00000	72	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,784.00000	5,849	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		50.00000	48	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,258.00000	7,325	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,042.00000	4,973	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,550.00000	3,479	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		8.00000	7	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,087.00000	2,021	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			45.00000	48	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			217.00000	204	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,675.00000	2,732	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			129.00000	121	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,087.00000	4,149	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			81.00000	77	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,539.00000	5,604	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			54.00000	51	36.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,012.00000	7,078	36.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,360.00000	1,300	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			168.00000	178	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			472.00000	446	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,180.00000	1,223	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			407.00000	384	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,415.00000	1,462	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			158.00000	149	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,466.00000	3,526	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,351.00000	3,281	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			9.00000	8	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,373.00000	2,304	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			31.00000	31	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,478.00000	1,418	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			136.00000	145	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			200.00000	189	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,858.00000	2,916	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			102.00000	96	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,760.00000	4,824	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,566.00000	2,496	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			24.00000	24	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,644.00000	1,582	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			102.00000	109	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			150.00000	142	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,608.00000	3,669	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			109.00000	103	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,567.00000	4,630	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			189.00000	178	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,997.00000	3,056	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			135.00000	127	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,943.00000	4,004	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			98.00000	92	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,906.00000	4,969	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,599.00000	3,529	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	6	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,614.00000	2,545	21.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put			22.00000	22	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,686.00000	1,624	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			94.00000	101	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			965.00000	920	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			373.00000	397	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			182.00000	172	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,090.00000	3,149	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			95.00000	89	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,003.00000	5,067	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,450.00000	3,380	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	7	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,469.00000	2,400	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			27.00000	27	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,560.00000	1,499	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			118.00000	126	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			885.00000	842	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			443.00000	470	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			257.00000	242	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,315.00000	2,369	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			173.00000	163	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,231.00000	3,290	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			91.00000	86	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,149.00000	5,213	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,401.00000	3,330	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			9.00000	8	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,421.00000	2,352	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			29.00000	29	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,519.00000	1,458	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			127.00000	135	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			170.00000	160	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,278.00000	3,337	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			122.00000	115	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,230.00000	4,292	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			90.00000	84	33.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,198.00000	5,262	33.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			246.00000	231	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,404.00000	2,459	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			167.00000	157	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,325.00000	3,384	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			120.00000	113	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,278.00000	4,341	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			88.00000	83	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,246.00000	5,311	33.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			179.00000	169	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,137.00000	3,196	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call			94.00000	88	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,052.00000	5,115	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,649.00000	3,579	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			7.00000	6	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,663.00000	2,593	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			21.00000	21	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,729.00000	1,666	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			87.00000	94	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			993.00000	947	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			351.00000	374	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			278.00000	263	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,136.00000	2,191	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			186.00000	175	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,044.00000	3,102	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			96.00000	91	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,954.00000	5,018	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,698.00000	3,628	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			6.00000	6	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,712.00000	2,642	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			20.00000	19	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,772.00000	1,709	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			80.00000	87	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,021.00000	975	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			329.00000	352	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,748.00000	3,678	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			6.00000	5	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,760.00000	2,690	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			18.00000	18	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,816.00000	1,753	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			74.00000	80	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			193.00000	182	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,951.00000	3,009	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			137.00000	129	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,895.00000	3,956	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			99.00000	93	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,857.00000	4,921	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,897.00000	3,827	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			5.00000	4	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,907.00000	2,837	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			15.00000	14	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,949.00000	1,885	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			57.00000	62	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			204.00000	193	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,812.00000	2,870	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			104.00000	98	32.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,712.00000	4,775	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,947.00000	3,877	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	4	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,956.00000	2,886	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			14.00000	13	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,994.00000	1,930	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			52.00000	57	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			209.00000	196	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,767.00000	2,824	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			146.00000	137	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,704.00000	3,765	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			106.00000	99	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,664.00000	4,727	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,997.00000	3,927	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	4	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,005.00000	2,935	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			13.00000	12	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,040.00000	1,975	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			48.00000	53	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,209.00000	1,158	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			217.00000	235	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			213.00000	200	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,721.00000	2,778	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			148.00000	140	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,656.00000	3,717	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			107.00000	101	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,615.00000	4,678	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,046.00000	3,976	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	4	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			3,054.00000	2,984	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	11	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			1,246.00000	1,191	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			204.00000	218	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,847.00000	3,777	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	5	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,858.00000	2,788	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			16.00000	15	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,905.00000	1,841	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			63.00000	68	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			72.00000	67	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,030.00000	6,095	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			176.00000	166	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,184.00000	3,243	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			71.00000	66	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,079.00000	6,144	35.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call		70.00000	65	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,128.00000	6,193	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,244.00000	4,175	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,252.00000	3,182	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		10.00000	9	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,277.00000	2,209	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		35.00000	36	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,399.00000	1,339	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		157.00000	166	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		116.00000	110	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,374.00000	4,437	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		75.00000	71	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		5,833.00000	5,898	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,294.00000	4,225	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,325.00000	2,256	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		33.00000	34	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,438.00000	1,378	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		146.00000	156	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		44.00000	42	37.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,752.00000	7,820	37.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		4,195.00000	4,125	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	3	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		3,203.00000	3,132	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		11.00000	9	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		2,229.00000	2,161	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		37.00000	38	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		74.00000	70	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		5,882.00000	5,947	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		43.00000	41	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		7,851.00000	7,919	37.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		4,096.00000	4,026	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		4.00000	3	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		3,104.00000	3,033	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		12.00000	10	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		2,134.00000	2,067	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		42.00000	44	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		1,283.00000	1,225	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		191.00000	202	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		72.00000	68	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		5,980.00000	6,046	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		42.00000	40	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		7,950.00000	8,018	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		41.00000	39	37.51	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 14/06/2010 Currency Future	16.55	Put		8,049.00000	8,116	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		42.00000	39	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,000.00000	8,067	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		246.00000	231	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,404.00000	2,459	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		120.00000	113	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,278.00000	4,341	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		68.00000	64	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,226.00000	6,291	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		39.00000	36	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,197.00000	8,263	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		68.00000	64	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,226.00000	6,291	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,798.00000	3,728	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		6.00000	5	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,809.00000	2,739	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	17	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		241.00000	227	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,449.00000	2,504	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		67.00000	63	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,275.00000	6,340	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		38.00000	35	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,246.00000	8,313	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		236.00000	222	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,494.00000	2,549	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		66.00000	62	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,324.00000	6,389	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		37.00000	35	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,295.00000	8,362	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		41.00000	38	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,099.00000	8,165	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		44.00000	42	37.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,802.00000	7,869	37.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,344.00000	4,274	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		77.00000	73	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,735.00000	5,800	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		45.00000	43	37.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,703.00000	7,770	37.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,393.00000	4,324	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		78.00000	74	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,686.00000	5,751	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		46.00000	43	37.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,654.00000	7,721	37.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.39800	13.44740		18.83	2,692,998.00	201	25,835.00
£ / R On 14/09/2009 Currency Future	13.45	Call		309.00000	277	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		311.00000	329	19.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		270.00000	242	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		372.00000	394	19.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		236.00000	211	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		438.00000	463	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		236.00000	211	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		438.00000	463	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		363.00000	324	18.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		265.00000	276	18.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		453.00000	413	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		206.00000	215	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		519.00000	478	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		172.00000	180	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		627.00000	584	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		129.00000	136	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		554.00000	512	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		157.00000	164	19.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		664.00000	622	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		117.00000	124	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		743.00000	699	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		95.00000	101	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		590.00000	548	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		142.00000	150	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		453.00000	413	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		206.00000	215	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		363.00000	324	18.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		265.00000	276	18.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		252.00000	226	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		405.00000	428	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		289.00000	259	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		341.00000	361	19.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		335.00000	297	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		288.00000	299	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		392.00000	352	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		244.00000	254	19.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		486.00000	445	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		188.00000	197	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		519.00000	478	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		172.00000	180	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		664.00000	622	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		117.00000	124	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		422.00000	382	19.20	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 14/09/2009 Currency Future	13.25	Put			224.00000	234	19.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			335.00000	297	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			288.00000	299	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			486.00000	445	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			188.00000	197	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			783.00000	740	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			86.00000	92	20.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			703.00000	660	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			106.00000	112	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			128.00000	115	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			781.00000	817	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			192.00000	172	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			545.00000	574	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			168.00000	150	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			620.00000	652	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			180.00000	161	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			582.00000	613	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			168.00000	150	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			620.00000	652	21.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			137.00000	123	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			740.00000	775	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			105.00000	95	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			908.00000	947	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			112.00000	102	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			865.00000	904	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			128.00000	115	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			781.00000	817	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			93.00000	84	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			995.00000	1,036	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			81.00000	75	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,084.00000	1,127	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			76.00000	70	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,129.00000	1,172	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			99.00000	90	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			951.00000	992	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			50.00000	47	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,453.00000	1,499	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			38.00000	36	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,690.00000	1,738	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			22.00000	22	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,175.00000	2,224	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			29.00000	29	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,931.00000	1,981	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			32.00000	31	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,835.00000	1,883	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 14/09/2009 Currency Future	15.15	Call		36.00000	35	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,738.00000	1,787	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		50.00000	47	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,453.00000	1,499	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		68.00000	62	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,220.00000	1,264	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		56.00000	53	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,359.00000	1,405	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		38.00000	36	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,690.00000	1,738	27.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		42.00000	40	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,595.00000	1,642	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		47.00000	45	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,500.00000	1,547	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		40.00000	38	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,642.00000	1,690	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		45.00000	42	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,547.00000	1,594	26.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		53.00000	50	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,406.00000	1,452	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		47.00000	45	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,500.00000	1,547	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		30.00000	30	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,883.00000	1,932	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		34.00000	33	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,786.00000	1,835	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		60.00000	56	25.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,312.00000	1,358	25.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		29.00000	29	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,931.00000	1,981	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		22.00000	22	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,175.00000	2,224	29.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		26.00000	26	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,029.00000	2,078	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		21.00000	21	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,224.00000	2,273	30.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		20.00000	20	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,273.00000	2,322	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		25.00000	25	29.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,077.00000	2,127	29.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		87.00000	79	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,039.00000	1,081	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		18.00000	18	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,371.00000	2,420	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		64.00000	59	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 14/09/2009 Currency Future	14.65	Put		1,266.00000	1,311	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		53.00000	50	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,406.00000	1,452	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		27.00000	27	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,980.00000	2,029	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		99.00000	90	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		951.00000	992	23.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		147.00000	132	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		699.00000	734	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		157.00000	141	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		659.00000	693	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		120.00000	108	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		823.00000	860	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		72.00000	66	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,174.00000	1,218	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		30.00000	30	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,883.00000	1,932	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		17.00000	16	31.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,469.00000	2,518	31.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		27.00000	27	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,980.00000	2,029	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		18.00000	18	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,371.00000	2,420	30.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		17.00000	16	31.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,469.00000	2,518	31.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		15.00000	15	31.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,568.00000	2,617	31.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		14.00000	14	31.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,667.00000	2,716	31.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		40.00000	38	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,642.00000	1,690	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		23.00000	23	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,126.00000	2,175	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		19.00000	19	30.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,322.00000	2,371	30.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		23.00000	23	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,126.00000	2,175	29.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		18.00000	17	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,420.00000	2,469	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		16.00000	16	31.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,519.00000	2,568	31.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		15.00000	14	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,617.00000	2,666	31.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		87.00000	79	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,039.00000	1,081	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			12.00000	11	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,864.00000	2,913	32.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			120.00000	108	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			823.00000	860	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			64.00000	59	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,266.00000	1,311	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			36.00000	35	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,738.00000	1,787	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			68.00000	62	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,220.00000	1,264	24.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			206.00000	184	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			508.00000	536	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			180.00000	161	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			582.00000	613	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			137.00000	123	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			740.00000	775	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			72.00000	66	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,174.00000	1,218	24.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			192.00000	172	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			545.00000	574	20.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			220.00000	197	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			473.00000	499	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			93.00000	84	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			995.00000	1,036	23.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			252.00000	226	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			405.00000	428	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,347.00000	5,298	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,848.00000	3,798	37.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	37.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,355.00000	2,305	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			8.00000	7	30.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			909.00000	865	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			62.00000	67	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			7.00000	6	36.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,659.00000	3,708	36.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	41.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,155.00000	5,204	41.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	46.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,654.00000	6,703	46.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,797.00000	5,748	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,298.00000	4,248	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,801.00000	2,752	33.43	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	10.65	Put			4.00000	4	33.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,326.00000	1,278	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			29.00000	30	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			9.00000	9	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,212.00000	3,261	34.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	3	39.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,706.00000	4,755	39.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,204.00000	6,253	44.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,047.00000	5,998	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,547.00000	4,498	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,050.00000	3,001	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			3.00000	3	35.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,568.00000	1,519	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			21.00000	21	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			11.00000	10	33.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,963.00000	3,012	33.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			4.00000	3	38.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,456.00000	4,505	38.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	43.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,954.00000	6,003	43.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			866.00000	822	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			69.00000	74	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			996.00000	952	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			49.00000	54	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			824.00000	781	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			77.00000	83	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,041.00000	996	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			44.00000	48	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			952.00000	908	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			55.00000	60	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			703.00000	660	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			106.00000	112	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			824.00000	781	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			77.00000	83	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,548.00000	3,499	36.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	1	36.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,553.00000	2,504	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			6.00000	6	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			7.00000	7	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,460.00000	3,509	35.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			2.00000	2	42.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,454.00000	5,504	42.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	50.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,453.00000	7,503	50.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,447.00000	4,398	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,449.00000	3,399	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,454.00000	2,405	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	7	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,471.00000	1,422	24.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			24.00000	24	24.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			7.00000	7	35.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,560.00000	3,609	35.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	42.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,554.00000	5,604	42.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	50.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,553.00000	7,603	50.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,347.00000	4,298	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,349.00000	3,299	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	35.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,374.00000	1,326	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			27.00000	28	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	42.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,654.00000	5,704	42.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	51.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,653.00000	7,703	51.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,299.00000	3,250	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			2.00000	2	35.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,305.00000	2,256	30.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			8.00000	8	30.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			6.00000	6	36.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,709.00000	3,758	36.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	1	42.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,704.00000	5,753	42.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	51.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,703.00000	7,753	51.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,148.00000	4,098	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,150.00000	3,100	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	35.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,157.00000	2,108	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			10.00000	10	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,183.00000	1,135	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			35.00000	37	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			6.00000	5	36.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		3,858.00000	3,907	36.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,854.00000	5,903	43.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	51.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,853.00000	7,903	51.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		4,048.00000	3,998	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		2,059.00000	2,009	28.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		11.00000	11	28.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,088.00000	1,041	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		41.00000	43	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		5.00000	5	37.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		3,958.00000	4,007	37.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		7,953.00000	8,003	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,998.00000	3,948	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	37.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		3,001.00000	2,951	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	34.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		2,010.00000	1,960	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		12.00000	12	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		5.00000	5	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,008.00000	4,057	37.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	43.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,004.00000	6,053	43.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,003.00000	8,053	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,948.00000	3,898	37.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	37.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,951.00000	2,901	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	34.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,960.00000	1,911	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		13.00000	13	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		5.00000	5	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,058.00000	4,107	37.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	44.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,054.00000	6,103	44.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,053.00000	8,103	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,851.00000	2,802	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		4.00000	4	33.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,862.00000	1,812	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		15.00000	14	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	4	37.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,157.00000	4,206	37.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call			1.00000	1	44.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,154.00000	6,203	44.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,153.00000	8,203	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,898.00000	3,848	37.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	37.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,901.00000	2,852	34.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			4.00000	4	34.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			1,911.00000	1,862	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			14.00000	14	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			5.00000	4	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,107.00000	4,156	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			1.00000	1	44.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,104.00000	6,153	44.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,103.00000	8,153	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			4,098.00000	4,048	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			3,100.00000	3,051	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			3.00000	3	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,108.00000	2,059	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			11.00000	11	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,135.00000	1,088	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			38.00000	40	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			6.00000	5	37.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,908.00000	3,957	37.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			1.00000	1	43.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,904.00000	5,953	43.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	52.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,903.00000	7,953	52.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,248.00000	4,198	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,249.00000	3,200	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	35.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,256.00000	2,207	29.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			9.00000	9	29.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,278.00000	1,230	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			31.00000	32	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			6.00000	6	36.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,759.00000	3,808	36.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			1.00000	1	43.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,754.00000	5,803	43.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	51.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,753.00000	7,803	51.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,497.00000	4,448	37.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,498.00000	3,449	36.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	36.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,504.00000	2,454	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	31.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,520.00000	1,471	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			22.00000	23	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			7.00000	7	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,510.00000	3,559	35.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	42.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,504.00000	5,554	42.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	50.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,503.00000	7,553	50.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,647.00000	4,598	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,648.00000	3,599	36.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			1.00000	1	36.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,652.00000	2,603	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	5	32.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,666.00000	1,617	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			19.00000	19	25.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			8.00000	8	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,361.00000	3,410	34.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	41.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,355.00000	5,404	41.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	49.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,354.00000	7,403	49.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,697.00000	4,648	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,698.00000	3,649	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			1.00000	1	36.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,702.00000	2,653	32.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			5.00000	5	32.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,715.00000	1,665	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			17.00000	17	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			8.00000	8	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,311.00000	3,360	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	41.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,305.00000	5,354	41.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	49.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,304.00000	7,353	49.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,397.00000	4,348	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	37.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,399.00000	3,349	35.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	35.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			2,404.00000	2,355	30.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	7	30.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,423.00000	1,374	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			25.00000	26	23.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			7.00000	6	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,609.00000	3,658	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	2	42.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,604.00000	5,654	42.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	50.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,603.00000	7,653	50.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,798.00000	3,748	36.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			1.00000	0	36.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,813.00000	1,763	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			15.00000	15	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			4.00000	4	38.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,207.00000	4,256	38.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	52.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,203.00000	8,253	52.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.62400		13.68040		19.32	258,856.00	19	14,951.00
£ / R On 14/12/2009 Currency Future	13.70	Call			613.00000	581	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			633.00000	657	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			594.00000	563	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			663.00000	689	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			539.00000	510	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			759.00000	786	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			557.00000	527	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			726.00000	753	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			979.00000	936	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			299.00000	312	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			657.00000	621	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			577.00000	597	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			753.00000	714	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			473.00000	490	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			806.00000	765	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			425.00000	441	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			861.00000	819	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			380.00000	395	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			889.00000	847	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			359.00000	373	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			949.00000	906	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			318.00000	332	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			728.00000	690	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			498.00000	516	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			635.00000	601	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			604.00000	627	19.44	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.80	Call			575.00000	545	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			694.00000	721	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			557.00000	527	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			726.00000	753	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			594.00000	563	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			663.00000	689	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			635.00000	601	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			604.00000	627	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			704.00000	666	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			523.00000	542	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			753.00000	714	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			473.00000	490	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			779.00000	740	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			449.00000	466	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			861.00000	819	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			380.00000	395	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			889.00000	847	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			359.00000	373	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			919.00000	876	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			338.00000	352	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			613.00000	581	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			633.00000	657	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			657.00000	621	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			577.00000	597	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			728.00000	690	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			498.00000	516	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			680.00000	643	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			550.00000	569	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			919.00000	876	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			338.00000	352	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,011.00000	967	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			280.00000	293	18.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			657.00000	621	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			577.00000	597	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			418.00000	395	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,038.00000	1,071	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			506.00000	478	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			825.00000	854	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			490.00000	463	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			859.00000	889	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			490.00000	463	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			859.00000	889	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			474.00000	448	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			894.00000	924	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			431.00000	407	20.92	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 14/12/2009 Currency Future	14.25	Put			1,001.00000	1,033	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			381.00000	359	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,150.00000	1,185	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			405.00000	382	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,075.00000	1,108	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			393.00000	371	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,112.00000	1,147	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			369.00000	348	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,189.00000	1,224	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			290.00000	273	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,509.00000	1,549	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			298.00000	281	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,468.00000	1,507	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			347.00000	327	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,267.00000	1,303	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			327.00000	308	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,346.00000	1,384	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			308.00000	290	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,427.00000	1,466	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			273.00000	257	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,593.00000	1,633	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			258.00000	243	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,677.00000	1,719	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			243.00000	229	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,763.00000	1,805	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			195.00000	183	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,115.00000	2,159	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			474.00000	448	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			894.00000	924	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			445.00000	421	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			965.00000	997	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			539.00000	510	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			759.00000	786	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			347.00000	327	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,267.00000	1,303	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			460.00000	434	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			929.00000	960	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			358.00000	337	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,228.00000	1,263	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			337.00000	317	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,306.00000	1,343	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			317.00000	298	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,387.00000	1,424	22.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			250.00000	236	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,720.00000	1,762	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			557.00000	527	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			726.00000	753	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			522.00000	494	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			792.00000	820	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			460.00000	434	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			929.00000	960	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			358.00000	337	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,228.00000	1,263	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			281.00000	265	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,551.00000	1,591	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			337.00000	317	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,306.00000	1,343	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			265.00000	250	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,635.00000	1,676	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			393.00000	371	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,112.00000	1,147	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			290.00000	273	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,509.00000	1,549	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			405.00000	382	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,075.00000	1,108	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,381.00000	5,325	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,896.00000	3,839	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	15	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,428.00000	2,372	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			48.00000	48	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,110.00000	1,064	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			229.00000	240	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			172.00000	158	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,292.00000	2,334	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			59.00000	50	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,679.00000	3,726	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			30.00000	28	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,150.00000	5,204	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			19.00000	18	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,639.00000	6,694	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,831.00000	5,774	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,338.00000	4,282	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	8	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,866.00000	2,809	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			36.00000	35	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,465.00000	1,411	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			135.00000	137	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			224.00000	210	23.63	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	15.35	Put			1,893.00000	1,936	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			81.00000	71	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,251.00000	3,297	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			35.00000	31	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,705.00000	4,757	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			23.00000	21	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,192.00000	6,247	31.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,080.00000	6,024	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,585.00000	4,529	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	5	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,110.00000	3,054	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			30.00000	30	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,682.00000	1,628	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			101.00000	104	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			97.00000	86	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,017.00000	3,062	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			38.00000	34	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,458.00000	4,510	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			25.00000	24	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,944.00000	6,000	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,043.00000	998	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			263.00000	274	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,259.00000	1,204	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			178.00000	180	17.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,179.00000	1,132	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			199.00000	208	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,043.00000	998	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			263.00000	274	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,144.00000	1,098	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			214.00000	224	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,076.00000	1,031	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			246.00000	257	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			833.00000	792	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			402.00000	418	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			506.00000	478	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			825.00000	854	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			779.00000	740	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			449.00000	466	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			474.00000	448	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			894.00000	924	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			522.00000	494	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			792.00000	820	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			704.00000	666	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			523.00000	542	19.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,600.00000	3,543	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			20.00000	19	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,622.00000	2,566	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			42.00000	42	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			68.00000	59	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,488.00000	3,535	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			28.00000	26	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,448.00000	5,502	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			15.00000	14	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,435.00000	7,490	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,486.00000	4,430	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	6	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,502.00000	3,445	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			22.00000	21	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,525.00000	2,468	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			45.00000	44	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,594.00000	1,540	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			114.00000	116	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			63.00000	54	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,583.00000	3,630	25.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			27.00000	25	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,547.00000	5,601	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			15.00000	14	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,534.00000	7,590	33.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,355.00000	3,298	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			24.00000	24	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,380.00000	2,323	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			49.00000	49	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			57.00000	48	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,727.00000	3,774	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			26.00000	25	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,696.00000	5,751	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			14.00000	13	34.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,684.00000	7,739	34.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,387.00000	4,331	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	7	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,404.00000	3,347	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			23.00000	23	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,508.00000	1,454	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			128.00000	130	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			230.00000	216	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,850.00000	1,892	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			27.00000	25	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,646.00000	5,701	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			14.00000	13	33.92	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 14/12/2009 Currency Future	21.30	Put		7,634.00000	7,689	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,190.00000	4,134	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	10	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,208.00000	3,151	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		28.00000	27	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,235.00000	2,179	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		54.00000	55	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,340.00000	1,285	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		160.00000	161	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		206.00000	194	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		2,025.00000	2,070	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		51.00000	43	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,871.00000	3,919	25.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		25.00000	24	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,845.00000	5,900	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		13.00000	13	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,833.00000	7,889	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,043.00000	3,987	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		13.00000	13	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,062.00000	3,005	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		31.00000	31	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,091.00000	2,036	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		60.00000	62	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,219.00000	1,168	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		188.00000	194	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		190.00000	177	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,159.00000	2,203	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		46.00000	39	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		4,016.00000	4,065	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		24.00000	23	31.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,994.00000	6,049	31.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		13.00000	12	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,982.00000	8,038	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		3,995.00000	3,938	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		14.00000	14	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,013.00000	2,956	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		33.00000	32	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,043.00000	1,990	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		62.00000	66	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		185.00000	170	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,204.00000	2,246	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		45.00000	38	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		4,064.00000	4,114	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		24.00000	23	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		6,044.00000	6,099	31.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call			13.00000	12	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,032.00000	8,088	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,945.00000	3,888	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			15.00000	14	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,964.00000	2,907	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			34.00000	33	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,997.00000	1,944	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			66.00000	70	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			178.00000	164	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,248.00000	2,290	24.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			44.00000	38	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,113.00000	4,164	26.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			24.00000	22	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,093.00000	6,148	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			12.00000	11	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,082.00000	8,137	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,846.00000	3,790	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			16.00000	16	27.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,905.00000	1,852	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			75.00000	78	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			166.00000	152	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,336.00000	2,378	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			42.00000	36	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,212.00000	4,262	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			12.00000	10	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,181.00000	8,236	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,915.00000	2,858	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			35.00000	34	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,951.00000	1,898	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			71.00000	74	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			43.00000	37	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,162.00000	4,213	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			23.00000	22	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,143.00000	6,198	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			12.00000	11	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,132.00000	8,187	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,141.00000	4,085	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	11	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,159.00000	3,103	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			29.00000	29	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,187.00000	2,131	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			56.00000	57	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,299.00000	1,244	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			169.00000	170	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			200.00000	188	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.55	Put		2,070.00000	2,114	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		50.00000	41	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		3,919.00000	3,967	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		25.00000	24	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		5,895.00000	5,950	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		13.00000	12	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		7,883.00000	7,938	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		4,239.00000	4,184	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	10	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		3,257.00000	3,200	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		27.00000	26	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,283.00000	2,227	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		53.00000	53	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,382.00000	1,327	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		151.00000	153	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		212.00000	199	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		1,981.00000	2,025	23.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		53.00000	45	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,823.00000	3,871	25.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		26.00000	24	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,795.00000	5,850	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		14.00000	13	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,783.00000	7,839	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,635.00000	4,578	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		4.00000	4	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,649.00000	3,593	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		19.00000	19	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,671.00000	2,614	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		41.00000	40	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,726.00000	1,673	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		95.00000	99	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		265.00000	250	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,635.00000	1,676	22.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		71.00000	61	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,440.00000	3,487	25.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		28.00000	26	29.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,398.00000	5,452	29.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		15.00000	14	33.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,385.00000	7,440	33.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,684.00000	4,628	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	4	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,699.00000	3,642	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		18.00000	18	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,720.00000	2,663	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		39.00000	39	23.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,770.00000	1,717	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			90.00000	93	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			73.00000	63	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,393.00000	3,439	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			29.00000	27	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,348.00000	5,403	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			16.00000	15	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,335.00000	7,391	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,535.00000	4,479	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	5	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,551.00000	3,494	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			21.00000	20	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,574.00000	2,517	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			43.00000	43	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,638.00000	1,584	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			107.00000	110	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			250.00000	236	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,720.00000	1,762	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			66.00000	56	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,535.00000	3,582	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			28.00000	26	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,497.00000	5,552	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			15.00000	14	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,484.00000	7,540	33.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,437.00000	4,381	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	7	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,453.00000	3,396	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	22	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,477.00000	2,420	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			46.00000	46	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,551.00000	1,497	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			121.00000	123	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			237.00000	223	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,806.00000	1,849	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			61.00000	52	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,631.00000	3,678	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			27.00000	25	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,596.00000	5,651	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			14.00000	14	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,584.00000	7,640	33.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,289.00000	4,233	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	9	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,306.00000	3,249	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	25	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,331.00000	2,275	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		51.00000	51	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,423.00000	1,369	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		143.00000	145	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		217.00000	205	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		1,937.00000	1,981	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		55.00000	46	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,775.00000	3,822	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		26.00000	24	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,745.00000	5,800	30.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		14.00000	13	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,733.00000	7,789	34.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,092.00000	4,037	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	13	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,139.00000	2,083	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		58.00000	59	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		48.00000	40	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		3,967.00000	4,016	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		13.00000	12	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		7,933.00000	7,988	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,797.00000	3,740	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		17.00000	16	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,817.00000	2,760	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		37.00000	36	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,860.00000	1,807	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		80.00000	83	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		160.00000	146	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,380.00000	2,422	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		41.00000	36	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,261.00000	4,312	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		22.00000	21	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,242.00000	6,297	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		11.00000	10	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,231.00000	8,286	34.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.84740	13.91080		19.56	55,389.60	4	62.00
£ / R On 15/03/2010 Currency Future	13.90	Call		844.00000	806	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		833.00000	859	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		806.00000	769	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		895.00000	922	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		752.00000	718	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		991.00000	1,020	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		769.00000	734	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		958.00000	987	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,926.00000	2,862	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		65.00000	65	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		885.00000	846	19.48	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	13.80	Put			774.00000	798	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,772.00000	4,709	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			11.00000	11	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			952.00000	910	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			691.00000	713	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			998.00000	956	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			638.00000	658	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,357.00000	1,306	18.08	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			346.00000	359	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			1,073.00000	1,028	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			562.00000	581	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			587.00000	559	21.21	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,376.00000	1,412	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,023.00000	979	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			612.00000	632	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			1,099.00000	1,053	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			538.00000	556	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			1,180.00000	1,132	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			469.00000	485	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			1,152.00000	1,105	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			491.00000	508	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			787.00000	752	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			926.00000	954	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			824.00000	788	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			864.00000	890	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			864.00000	825	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			803.00000	828	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			907.00000	867	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			746.00000	769	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			975.00000	933	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			664.00000	685	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			1,047.00000	1,003	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			587.00000	606	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			1,125.00000	1,079	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			514.00000	532	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			929.00000	888	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			718.00000	741	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,430.00000	4,367	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			19.00000	20	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,458.00000	3,394	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			47.00000	47	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,498.00000	2,434	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			87.00000	86	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,642.00000	1,585	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			231.00000	238	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 15/03/2010 Currency Future	14.50	Call			642.00000	611	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,231.00000	1,264	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			419.00000	398	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,008.00000	2,051	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			278.00000	263	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,867.00000	2,916	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			189.00000	178	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,778.00000	3,831	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,333.00000	4,270	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			22.00000	23	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,361.00000	3,297	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			50.00000	50	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,403.00000	2,339	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			93.00000	92	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,568.00000	1,512	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			257.00000	264	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			614.00000	585	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,303.00000	1,337	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			402.00000	382	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,092.00000	2,135	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			267.00000	253	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,956.00000	3,005	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			182.00000	172	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,871.00000	3,924	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,236.00000	4,174	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			26.00000	26	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,263.00000	3,200	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			53.00000	53	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,310.00000	2,246	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			99.00000	98	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,496.00000	1,440	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			285.00000	293	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			387.00000	368	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,176.00000	2,220	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			257.00000	243	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,046.00000	3,095	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			175.00000	165	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,965.00000	4,018	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,140.00000	4,078	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			30.00000	30	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,166.00000	3,103	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			56.00000	56	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,217.00000	2,152	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			106.00000	105	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,425.00000	1,371	17.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			315.00000	324	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			562.00000	535	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,451.00000	1,488	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			372.00000	353	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,261.00000	2,306	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			247.00000	233	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,136.00000	3,186	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			169.00000	160	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,058.00000	4,112	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,996.00000	3,932	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			35.00000	35	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,021.00000	2,958	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			61.00000	61	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,081.00000	2,021	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			121.00000	124	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,326.00000	1,276	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			365.00000	378	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			527.00000	501	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,566.00000	1,604	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			350.00000	332	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,389.00000	2,435	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			232.00000	220	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,272.00000	3,322	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			160.00000	150	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,199.00000	4,252	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,093.00000	4,030	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			32.00000	33	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,118.00000	3,055	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			57.00000	57	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,170.00000	2,106	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			109.00000	108	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,391.00000	1,337	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			330.00000	340	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			550.00000	524	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,489.00000	1,526	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			365.00000	347	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,304.00000	2,349	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			242.00000	228	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,181.00000	3,231	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			166.00000	157	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,105.00000	4,159	26.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,381.00000	4,319	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			21.00000	21	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,409.00000	3,346	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			48.00000	48	22.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			2,450.00000	2,387	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			90.00000	89	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,605.00000	1,548	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			244.00000	251	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			628.00000	598	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,267.00000	1,300	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			410.00000	390	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,050.00000	2,093	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			273.00000	258	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,912.00000	2,960	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			185.00000	175	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,824.00000	3,877	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,188.00000	4,126	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			28.00000	28	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,215.00000	3,151	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			54.00000	54	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,263.00000	2,199	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			102.00000	101	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,460.00000	1,405	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			299.00000	308	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			574.00000	547	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,414.00000	1,450	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			379.00000	360	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,218.00000	2,263	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			252.00000	238	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,091.00000	3,140	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			172.00000	162	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,011.00000	4,065	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,285.00000	4,222	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			24.00000	25	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,312.00000	3,248	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			51.00000	51	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,357.00000	2,292	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			96.00000	95	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,531.00000	1,476	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			271.00000	278	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			600.00000	572	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,340.00000	1,374	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			394.00000	375	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,134.00000	2,177	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			262.00000	248	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,001.00000	3,050	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			179.00000	168	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,918.00000	3,971	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			4,045.00000	3,981	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	34	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			3,070.00000	3,006	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			59.00000	59	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			2,124.00000	2,063	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			113.00000	116	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			538.00000	512	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,527.00000	1,565	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			358.00000	339	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,347.00000	2,392	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			237.00000	224	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,226.00000	3,277	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			163.00000	153	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,153.00000	4,206	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			929.00000	888	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			718.00000	741	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,625.00000	4,562	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			14.00000	14	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,653.00000	3,589	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			42.00000	42	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,687.00000	2,623	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			76.00000	76	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,796.00000	1,737	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			185.00000	190	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			702.00000	670	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,091.00000	1,122	20.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			455.00000	432	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,844.00000	1,885	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			302.00000	286	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,691.00000	2,739	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			203.00000	192	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,592.00000	3,644	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			90.00000	83	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,480.00000	5,535	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			39.00000	36	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,428.00000	7,489	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,478.00000	4,416	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			18.00000	18	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,507.00000	3,443	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			46.00000	46	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			2,545.00000	2,481	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			84.00000	84	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			1,680.00000	1,622	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			219.00000	225	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			427.00000	406	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			1,967.00000	2,009	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	17.45	Call			192.00000	181	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,731.00000	3,784	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			85.00000	77	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,624.00000	5,680	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			36.00000	34	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,576.00000	7,637	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			82.00000	74	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,721.00000	5,777	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			35.00000	33	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,674.00000	7,735	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			80.00000	73	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,769.00000	5,825	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			34.00000	32	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,723.00000	7,785	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			75.00000	68	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,915.00000	5,971	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			32.00000	30	29.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,871.00000	7,933	29.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			72.00000	65	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,012.00000	6,068	27.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			31.00000	29	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			7,970.00000	8,032	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			71.00000	64	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,060.00000	6,117	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			30.00000	28	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,019.00000	8,081	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			70.00000	63	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,109.00000	6,165	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			29.00000	28	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,069.00000	8,130	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,898.00000	3,834	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			37.00000	37	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,998.00000	1,938	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			137.00000	140	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,266.00000	1,217	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			405.00000	419	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			336.00000	318	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,475.00000	2,521	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			153.00000	143	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,292.00000	4,346	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			66.00000	60	27.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,206.00000	6,263	27.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			28.00000	26	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,167.00000	8,229	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			74.00000	67	27.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		5,963.00000	6,019	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		31.00000	30	29.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		7,921.00000	7,982	29.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		78.00000	71	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,818.00000	5,874	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		34.00000	32	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,773.00000	7,834	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,527.00000	4,464	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		16.00000	17	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,555.00000	3,492	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	44	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,592.00000	2,528	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		81.00000	81	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,718.00000	1,660	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		207.00000	213	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		436.00000	415	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,925.00000	1,967	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		196.00000	185	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,685.00000	3,737	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		87.00000	79	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,576.00000	5,632	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		37.00000	35	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,526.00000	7,587	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,674.00000	4,611	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		13.00000	13	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,702.00000	3,638	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		41.00000	41	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,735.00000	2,671	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		74.00000	74	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,835.00000	1,777	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		175.00000	179	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		464.00000	441	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,803.00000	1,844	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		207.00000	195	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,546.00000	3,598	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		92.00000	84	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,431.00000	5,487	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		40.00000	37	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,379.00000	7,439	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,723.00000	4,660	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		12.00000	12	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,751.00000	3,687	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		40.00000	40	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,782.00000	2,719	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		71.00000	71	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	12.20	Call		1,875.00000	1,816	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		165.00000	169	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		474.00000	451	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		1,763.00000	1,803	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		211.00000	199	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,500.00000	3,552	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		94.00000	86	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,383.00000	5,439	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		40.00000	38	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,330.00000	7,390	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,576.00000	4,513	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		15.00000	16	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,604.00000	3,541	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		43.00000	43	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,639.00000	2,576	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		79.00000	78	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,757.00000	1,699	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		196.00000	201	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		445.00000	423	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		1,884.00000	1,926	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		199.00000	188	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,639.00000	3,691	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		89.00000	81	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,528.00000	5,583	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		38.00000	35	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,477.00000	7,538	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		83.00000	76	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		5,673.00000	5,728	27.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		36.00000	33	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,625.00000	7,686	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,849.00000	3,785	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		38.00000	38	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,878.00000	2,814	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		67.00000	67	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,957.00000	1,897	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		146.00000	150	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		1,236.00000	1,188	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		426.00000	440	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		329.00000	311	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,518.00000	2,564	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		150.00000	140	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,339.00000	4,393	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		65.00000	59	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,254.00000	6,311	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		27.00000	26	29.15	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 15/03/2010 Currency Future	22.10	Put		8,216.00000	8,278	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,800.00000	3,736	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		39.00000	39	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,830.00000	2,766	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		69.00000	69	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,916.00000	1,856	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		155.00000	159	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,208.00000	1,160	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		447.00000	462	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		322.00000	305	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,561.00000	2,607	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		147.00000	137	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,386.00000	4,439	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		64.00000	58	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,303.00000	6,360	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		26.00000	25	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,266.00000	8,327	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,947.00000	3,883	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		36.00000	36	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,973.00000	2,910	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		63.00000	63	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		2,039.00000	1,979	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		129.00000	132	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,296.00000	1,246	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		385.00000	398	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		343.00000	325	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,432.00000	2,477	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		156.00000	146	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,246.00000	4,299	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		68.00000	61	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,157.00000	6,214	27.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		29.00000	27	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,118.00000	8,180	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.06430	14.13210		19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,013.00000	974	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,031.00000	1,059	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		994.00000	955	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,062.00000	1,091	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		940.00000	903	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,158.00000	1,189	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		958.00000	920	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,126.00000	1,156	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,052.00000	1,011	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		970.00000	997	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,347.00000	1,300	18.61	0.00	0	12,265.00

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	13.40	Put		615.00000	636	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,135.00000	1,092	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		852.00000	878	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		327.00000	312	24.70	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,695.00000	3,748	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,179.00000	1,135	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		797.00000	821	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,248.00000	1,203	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		716.00000	739	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,201.00000	1,157	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		769.00000	793	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,272.00000	1,226	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		690.00000	712	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,322.00000	1,275	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		640.00000	661	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,225.00000	1,180	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		742.00000	765	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,113.00000	1,071	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		881.00000	907	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,032.00000	992	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,000.00000	1,028	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		976.00000	938	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,094.00000	1,123	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,092.00000	1,051	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		910.00000	936	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,156.00000	1,113	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		824.00000	849	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,092.00000	1,051	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		910.00000	936	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,072.00000	1,031	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		940.00000	966	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,113.00000	1,071	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		881.00000	907	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,201.00000	1,157	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		769.00000	793	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,297.00000	1,250	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		665.00000	686	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,427.00000	1,378	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		545.00000	564	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,374.00000	1,326	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		591.00000	611	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		858.00000	824	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,326.00000	1,359	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,038.00000	1,977	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		256.00000	263	17.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Call			1,678.00000	1,620	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			396.00000	406	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			659.00000	632	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,877.00000	1,918	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			474.00000	453	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,692.00000	2,739	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			343.00000	327	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,561.00000	3,613	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			254.00000	241	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,472.00000	4,527	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,076.00000	2,015	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			244.00000	251	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,712.00000	1,654	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			380.00000	389	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,400.00000	1,352	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			568.00000	587	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			670.00000	643	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			1,838.00000	1,878	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			482.00000	461	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,650.00000	2,696	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			348.00000	332	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,516.00000	3,568	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			258.00000	245	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,426.00000	4,481	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,538.00000	5,470	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			5.00000	6	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,083.00000	4,016	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			50.00000	52	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,658.00000	2,595	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			126.00000	130	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,514.00000	1,461	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			482.00000	496	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			516.00000	494	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,484.00000	2,529	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			317.00000	303	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,785.00000	3,839	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			202.00000	192	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,170.00000	5,228	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			131.00000	123	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,599.00000	6,659	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,984.00000	5,917	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			2.00000	3	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,510.00000	4,445	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			28.00000	31	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,061.00000	2,998	18.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		78.00000	83	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,817.00000	1,758	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		335.00000	343	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		596.00000	571	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,114.00000	2,157	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		365.00000	348	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,383.00000	3,434	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		231.00000	220	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,749.00000	4,805	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		151.00000	142	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,169.00000	6,228	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,233.00000	6,166	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		1.00000	2	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,752.00000	4,686	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		20.00000	22	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,303.00000	3,235	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		71.00000	71	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,000.00000	1,939	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		268.00000	275	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		648.00000	621	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		1,916.00000	1,957	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		395.00000	377	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,163.00000	3,213	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		250.00000	237	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,518.00000	4,573	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		161.00000	153	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		5,929.00000	5,989	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,655.00000	4,589	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		23.00000	25	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,693.00000	3,625	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		61.00000	61	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,746.00000	2,683	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		114.00000	118	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,926.00000	1,866	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		294.00000	301	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		890.00000	855	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,258.00000	1,290	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		626.00000	601	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		1,994.00000	2,036	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		451.00000	431	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,819.00000	2,866	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,791.00000	3,723	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		59.00000	58	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,835.00000	2,772	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		103.00000	107	18.38	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 14/06/2010 Currency Future	14.40	Call			923.00000	887	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,191.00000	1,222	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			466.00000	445	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,734.00000	2,781	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			337.00000	322	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,605.00000	3,658	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,801.00000	4,734	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			19.00000	20	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,840.00000	3,772	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			58.00000	57	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,879.00000	2,817	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			97.00000	102	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			322.00000	307	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,740.00000	3,793	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			813.00000	780	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,431.00000	1,466	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			577.00000	553	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,195.00000	2,239	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			415.00000	396	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,033.00000	3,082	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			304.00000	289	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,921.00000	3,975	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			744.00000	713	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,611.00000	1,649	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			532.00000	510	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,400.00000	2,446	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			383.00000	365	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,251.00000	3,301	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			282.00000	269	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,150.00000	4,205	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,414.00000	4,349	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			32.00000	35	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,449.00000	3,381	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			67.00000	67	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,528.00000	2,464	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			146.00000	150	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,747.00000	1,688	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			365.00000	374	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			682.00000	654	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,800.00000	1,840	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			491.00000	469	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,609.00000	2,654	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			354.00000	337	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,471.00000	3,523	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			262.00000	249	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,380.00000	4,434	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,271.00000	4,207	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		39.00000	42	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,400.00000	2,336	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		168.00000	172	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,645.00000	1,587	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		412.00000	422	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,224.00000	4,159	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		42.00000	45	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,255.00000	3,187	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		73.00000	72	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,358.00000	2,294	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		176.00000	180	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,611.00000	1,554	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		429.00000	439	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		637.00000	611	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,955.00000	1,996	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		459.00000	438	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,776.00000	2,824	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		332.00000	317	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,650.00000	3,703	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		246.00000	234	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,564.00000	4,619	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,130.00000	4,065	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		47.00000	51	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,158.00000	3,090	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		76.00000	75	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,275.00000	2,211	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		193.00000	196	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,546.00000	1,489	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		464.00000	475	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		616.00000	591	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,034.00000	2,076	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		443.00000	423	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,861.00000	2,909	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		239.00000	227	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,656.00000	4,712	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,036.00000	3,967	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		54.00000	53	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,193.00000	2,131	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		211.00000	217	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,483.00000	1,433	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		501.00000	518	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		429.00000	409	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,947.00000	2,995	23.64	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	17.65	Call			313.00000	298	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,831.00000	3,884	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,319.00000	4,254	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			37.00000	40	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,352.00000	3,284	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			70.00000	70	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,443.00000	2,379	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			160.00000	164	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,462.00000	4,397	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			30.00000	33	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,498.00000	3,430	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	66	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,571.00000	2,507	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			139.00000	143	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,782.00000	1,723	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			350.00000	358	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			694.00000	665	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,761.00000	1,801	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			499.00000	477	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,567.00000	2,613	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			359.00000	343	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,427.00000	3,478	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			266.00000	253	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,334.00000	4,388	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,498.00000	3,430	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	66	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,571.00000	2,507	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			139.00000	143	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,782.00000	1,723	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			350.00000	358	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			694.00000	665	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,761.00000	1,801	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,177.00000	4,112	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			45.00000	48	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,206.00000	3,138	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			74.00000	74	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,317.00000	2,252	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			184.00000	188	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,579.00000	1,521	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			446.00000	457	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			242.00000	230	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,610.00000	4,666	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,109.00000	3,044	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			77.00000	79	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,234.00000	2,171	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put		202.00000	206	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		606.00000	581	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,074.00000	2,117	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		436.00000	416	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,904.00000	2,952	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		235.00000	223	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,703.00000	4,759	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,607.00000	4,541	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		25.00000	27	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,645.00000	3,576	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		62.00000	62	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,702.00000	2,639	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		120.00000	124	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,889.00000	1,829	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		307.00000	315	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		731.00000	701	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,649.00000	1,687	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		524.00000	502	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,442.00000	2,488	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		377.00000	359	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,295.00000	3,345	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		278.00000	265	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,196.00000	4,251	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		178.00000	169	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,596.00000	5,654	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		98.00000	91	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,516.00000	7,577	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,547.00000	3,479	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		65.00000	64	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,614.00000	2,551	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		132.00000	137	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		173.00000	164	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,691.00000	5,750	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		95.00000	88	28.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,613.00000	7,674	28.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		168.00000	160	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,786.00000	5,845	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		92.00000	86	28.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,710.00000	7,771	28.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,367.00000	4,302	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		35.00000	37	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,401.00000	3,333	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		69.00000	68	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,485.00000	2,421	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		153.00000	157	18.08	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	15.80	Call			567.00000	544	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,235.00000	2,280	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			299.00000	285	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			3,967.00000	4,021	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			166.00000	157	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,834.00000	5,893	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			91.00000	84	28.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,759.00000	7,820	28.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,255.00000	3,187	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			73.00000	72	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,358.00000	2,294	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			176.00000	180	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,611.00000	1,554	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			429.00000	439	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			541.00000	518	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,359.00000	2,404	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			286.00000	273	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,104.00000	4,159	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			159.00000	151	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			5,977.00000	6,037	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			87.00000	81	28.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,905.00000	7,966	28.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			541.00000	518	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,359.00000	2,404	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			157.00000	149	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,025.00000	6,085	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			86.00000	79	28.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			7,954.00000	8,015	28.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			508.00000	485	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,526.00000	2,571	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			270.00000	257	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,288.00000	4,343	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			82.00000	75	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,100.00000	8,161	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,987.00000	3,918	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			55.00000	54	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			3,015.00000	2,952	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			83.00000	88	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,154.00000	2,092	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			222.00000	228	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,455.00000	1,405	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			523.00000	541	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			149.00000	140	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,216.00000	6,276	27.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			80.00000	74	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 14/06/2010 Currency Future	22.20	Put		8,148.00000	8,209	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,889.00000	3,820	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		57.00000	56	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,924.00000	2,862	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		92.00000	97	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		144.00000	135	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,312.00000	6,371	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		77.00000	71	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,245.00000	8,306	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,938.00000	3,869	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		56.00000	55	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,970.00000	2,907	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		87.00000	92	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		2,115.00000	2,053	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		233.00000	239	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		146.00000	138	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,264.00000	6,323	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		79.00000	72	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,197.00000	8,258	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		274.00000	261	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,242.00000	4,297	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		153.00000	145	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,121.00000	6,180	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		83.00000	77	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,051.00000	8,112	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		549.00000	527	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,317.00000	2,362	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		290.00000	277	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,058.00000	4,113	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		88.00000	82	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		7,856.00000	7,918	28.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,704.00000	4,638	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		21.00000	23	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,742.00000	3,674	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		60.00000	60	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,790.00000	2,727	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		108.00000	113	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,963.00000	1,902	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		281.00000	288	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		183.00000	174	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,501.00000	5,559	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		101.00000	94	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,419.00000	7,480	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		186.00000	176	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,453.00000	5,512	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		102.00000	95	28.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,370.00000	7,431	28.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,559.00000	4,493	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		26.00000	29	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,596.00000	3,527	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		64.00000	63	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,853.00000	1,793	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		321.00000	329	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		175.00000	166	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,643.00000	5,702	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		96.00000	90	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,564.00000	7,625	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		586.00000	562	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,154.00000	2,198	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		308.00000	294	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,876.00000	3,930	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		171.00000	162	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,738.00000	5,798	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		94.00000	87	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,661.00000	7,723	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		558.00000	535	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,276.00000	2,321	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		295.00000	281	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,013.00000	4,067	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		164.00000	155	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,882.00000	5,941	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		89.00000	83	28.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,807.00000	7,869	28.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		142.00000	133	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,360.00000	6,419	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		76.00000	69	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,294.00000	8,355	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.53490	11.54550		18.67	0.00	0	21,071.00
€ / R On 14/09/2009 Currency Future	11.55	Call		260.00000	247	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		265.00000	262	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		240.00000	228	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		295.00000	293	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		315.00000	302	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		220.00000	217	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		221.00000	209	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		326.00000	325	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		345.00000	331	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		199.00000	197	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		442.00000	429	19.49	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	11.25	Put			147.00000	144	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			477.00000	464	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			132.00000	129	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			589.00000	577	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			94.00000	92	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			513.00000	501	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			118.00000	116	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			513.00000	501	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			118.00000	116	19.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			629.00000	616	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			83.00000	82	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			551.00000	538	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			105.00000	103	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			345.00000	331	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			199.00000	197	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			221.00000	209	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			326.00000	325	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			204.00000	193	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			359.00000	358	19.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			240.00000	228	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			295.00000	293	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			287.00000	274	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			241.00000	239	18.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			408.00000	395	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			163.00000	160	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			57.00000	54	23.79	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,011.00000	1,019	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			376.00000	363	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			180.00000	178	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			315.00000	302	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			220.00000	217	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			376.00000	363	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			180.00000	178	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			174.00000	163	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			428.00000	428	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			160.00000	150	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			464.00000	465	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			188.00000	177	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			393.00000	393	19.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			147.00000	138	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			502.00000	504	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			125.00000	117	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			580.00000	583	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			136.00000	127	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			540.00000	543	20.83	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 14/09/2009 Currency Future	12.05	Call			116.00000	108	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			620.00000	623	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			107.00000	100	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			661.00000	665	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			66.00000	62	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			921.00000	927	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			78.00000	73	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			832.00000	838	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			84.00000	79	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			788.00000	794	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			61.00000	58	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			966.00000	973	23.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			49.00000	46	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,104.00000	1,111	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			46.00000	43	24.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,150.00000	1,158	24.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			37.00000	35	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,291.00000	1,300	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			28.00000	27	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,482.00000	1,492	26.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			21.00000	21	27.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,676.00000	1,686	27.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			23.00000	22	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,627.00000	1,637	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			23.00000	22	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,627.00000	1,637	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			15.00000	15	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,969.00000	1,980	29.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			14.00000	14	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,019.00000	2,029	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			16.00000	15	28.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,920.00000	1,931	28.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			17.00000	16	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,871.00000	1,881	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			18.00000	17	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,822.00000	1,832	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			18.00000	17	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,822.00000	1,832	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			20.00000	19	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,725.00000	1,735	27.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			12.00000	11	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,166.00000	2,176	30.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	9	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,314.00000	2,325	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			9.00000	9	30.90	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 14/09/2009 Currency Future	13.90	Put		2,364.00000	2,374	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	13	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,068.00000	2,078	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		19.00000	18	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,773.00000	1,783	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		19.00000	18	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,773.00000	1,783	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		17.00000	16	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,871.00000	1,881	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		26.00000	25	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,530.00000	1,540	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		11.00000	11	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,215.00000	2,226	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	12	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,117.00000	2,127	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		9.00000	9	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,364.00000	2,374	30.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		8.00000	8	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,413.00000	2,423	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		8.00000	8	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,462.00000	2,473	31.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	7	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,562.00000	2,572	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	10	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,265.00000	2,275	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		24.00000	23	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,579.00000	1,589	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		6.00000	6	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,661.00000	2,671	32.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		3.00000	3	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,308.00000	3,318	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		10.00000	10	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,265.00000	2,275	30.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		7.00000	7	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,562.00000	2,572	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		6.00000	6	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,760.00000	2,771	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	5	32.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,860.00000	2,870	32.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		5.00000	4	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,959.00000	2,970	33.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		4.00000	4	33.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,059.00000	3,069	33.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		13.00000	13	29.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,068.00000	2,078	29.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call		6.00000	6	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,760.00000	2,771	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		5.00000	5	32.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,860.00000	2,870	32.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		42.00000	40	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,197.00000	1,205	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		37.00000	35	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,291.00000	1,300	25.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		32.00000	30	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,386.00000	1,395	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		14.00000	14	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,019.00000	2,029	29.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		8.00000	7	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,512.00000	2,522	31.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		7.00000	7	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,611.00000	2,622	31.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		6.00000	6	32.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,710.00000	2,721	32.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		24.00000	23	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,579.00000	1,589	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		32.00000	30	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,386.00000	1,395	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		34.00000	32	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,339.00000	1,348	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		30.00000	28	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,434.00000	1,443	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		10.00000	9	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,314.00000	2,325	30.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		26.00000	25	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,530.00000	1,540	26.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		12.00000	12	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,117.00000	2,127	29.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		39.00000	37	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,244.00000	1,252	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		49.00000	46	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,104.00000	1,111	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		72.00000	67	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		876.00000	882	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		53.00000	50	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,057.00000	1,065	24.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		98.00000	92	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		703.00000	707	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		72.00000	67	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		876.00000	882	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		34.00000	32	25.68	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	12.85	Put			1,339.00000	1,348	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			107.00000	100	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			661.00000	665	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			91.00000	85	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			745.00000	750	22.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			98.00000	92	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			703.00000	707	21.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			46.00000	43	24.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,150.00000	1,158	24.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,146.00000	5,135	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,646.00000	3,635	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	34.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,149.00000	2,138	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	3	29.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			711.00000	699	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			65.00000	64	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	2	37.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,857.00000	3,867	37.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	43.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,355.00000	5,366	43.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	42.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,855.00000	6,865	42.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,446.00000	5,435	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,946.00000	3,935	35.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	35.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,447.00000	2,437	31.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	2	31.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			975.00000	964	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			30.00000	29	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	3	35.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,557.00000	3,568	35.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	42.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,055.00000	5,066	42.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	43.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,555.00000	6,565	43.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,596.00000	5,585	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,096.00000	4,085	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,597.00000	2,586	32.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	32.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,117.00000	1,106	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			21.00000	21	22.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	3	35.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,407.00000	3,418	35.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	41.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,905.00000	4,916	41.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	0	44.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,405.00000	6,415	44.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			147.00000	138	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			502.00000	504	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			160.00000	150	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			464.00000	465	20.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			669.00000	657	20.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			74.00000	72	20.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			840.00000	828	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			45.00000	43	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			753.00000	741	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			58.00000	56	20.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			884.00000	873	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			39.00000	38	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			796.00000	784	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			51.00000	50	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,546.00000	4,535	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,546.00000	3,535	34.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	34.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,547.00000	2,536	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	31.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,555.00000	1,544	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			10.00000	9	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	3	35.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,457.00000	3,468	35.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	44.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,455.00000	5,466	44.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,455.00000	7,465	39.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,396.00000	4,385	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,396.00000	3,385	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	34.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,398.00000	2,387	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	31.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,408.00000	1,397	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			13.00000	12	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	2	36.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,607.00000	3,617	36.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	44.83	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 14/09/2009 Currency Future	17.15	Put		5,605.00000	5,616	44.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	38.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,605.00000	7,615	38.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,296.00000	4,285	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,296.00000	3,285	34.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	34.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,298.00000	2,287	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		3.00000	2	30.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,310.00000	1,299	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		15.00000	15	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		2.00000	2	36.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,707.00000	3,717	36.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	45.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,705.00000	5,716	45.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	38.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,705.00000	7,715	38.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,246.00000	4,235	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,246.00000	3,235	34.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	34.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,248.00000	2,237	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		3.00000	3	30.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,262.00000	1,251	23.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		16.00000	16	23.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		2.00000	2	36.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,757.00000	3,767	36.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	45.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,755.00000	5,766	45.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,755.00000	7,765	38.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		4,046.00000	4,035	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		3,046.00000	3,035	34.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	34.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		2,050.00000	2,039	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		4.00000	4	29.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		1,069.00000	1,058	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		23.00000	23	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	2	37.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		3,956.00000	3,967	37.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	46.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		5,955.00000	5,966	46.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	37.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		7,955.00000	7,965	37.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.55	Call			3,996.00000	3,985	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,996.00000	2,985	34.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			1.00000	0	34.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			2,000.00000	1,989	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			5.00000	4	29.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,021.00000	1,010	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			26.00000	25	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			2.00000	2	37.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,006.00000	4,017	37.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	46.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,005.00000	6,016	46.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,005.00000	8,015	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,946.00000	2,935	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			1.00000	1	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,951.00000	1,940	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	5	28.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	2	37.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,056.00000	4,067	37.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	46.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,055.00000	6,066	46.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,055.00000	8,065	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,846.00000	3,835	35.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	35.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,846.00000	2,836	33.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			1.00000	1	33.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,851.00000	1,841	27.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	6	27.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	38.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,156.00000	4,167	38.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	0	45.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,155.00000	6,166	45.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,155.00000	8,165	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,896.00000	3,885	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,896.00000	2,885	33.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			1.00000	1	33.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,901.00000	1,890	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			5.00000	5	28.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			930.00000	918	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			34.00000	33	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	38.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.65	Put		4,106.00000	4,117	38.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	0	46.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,105.00000	6,116	46.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,105.00000	8,115	37.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		4,146.00000	4,135	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		3,146.00000	3,135	34.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	34.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		1,165.00000	1,154	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		20.00000	19	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	45.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		5,855.00000	5,866	45.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	37.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		7,855.00000	7,865	37.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,346.00000	4,335	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,346.00000	3,335	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	34.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,348.00000	2,337	30.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		2.00000	2	30.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,359.00000	1,348	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		14.00000	13	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	2	36.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,657.00000	3,667	36.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	45.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,655.00000	5,666	45.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	38.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,655.00000	7,665	38.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,496.00000	4,485	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	35.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,496.00000	3,485	34.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	34.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,497.00000	2,486	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		2.00000	1	31.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,506.00000	1,495	25.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		11.00000	10	25.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		3.00000	3	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,507.00000	3,518	35.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	44.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,505.00000	5,516	44.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	39.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,505.00000	7,515	39.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		3,096.00000	3,085	34.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.45	Call		2,099.00000	2,088	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put		4.00000	4	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call		2.00000	2	37.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put		3,906.00000	3,917	37.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call		1.00000	1	46.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put		5,905.00000	5,916	46.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call		0.00000	0	37.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put		7,905.00000	7,915	37.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.72890	11.74710		19.12	70,373.40	6	13,418.00
€ / R On 14/12/2009 Currency Future	11.75	Call		525.00000	513	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		528.00000	534	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		505.00000	494	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		558.00000	566	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		569.00000	556	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		472.00000	477	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		469.00000	459	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		622.00000	630	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		593.00000	579	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		446.00000	450	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		696.00000	681	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		348.00000	352	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		377.00000	368	20.70	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put		830.00000	839	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		77.00000	74	26.84	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,930.00000	2,945	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		781.00000	766	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		284.00000	287	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		669.00000	654	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		372.00000	375	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		723.00000	708	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		326.00000	329	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		811.00000	796	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		264.00000	267	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		487.00000	476	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		590.00000	597	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		547.00000	533	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		500.00000	504	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		643.00000	628	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		396.00000	399	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		752.00000	736	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		305.00000	308	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		617.00000	603	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		420.00000	424	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		436.00000	426	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		689.00000	697	20.07	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	12.05	Call			420.00000	411	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			723.00000	732	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			405.00000	396	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			758.00000	767	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			452.00000	442	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			655.00000	663	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			391.00000	382	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			794.00000	803	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			364.00000	355	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			866.00000	876	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			294.00000	287	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,097.00000	1,108	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			315.00000	308	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,018.00000	1,029	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			327.00000	319	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			980.00000	990	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			275.00000	268	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,178.00000	1,189	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			266.00000	259	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,219.00000	1,230	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			257.00000	251	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,260.00000	1,272	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			249.00000	242	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,302.00000	1,314	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			218.00000	213	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,471.00000	1,484	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			193.00000	188	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,646.00000	1,659	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			171.00000	167	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,824.00000	1,838	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			181.00000	177	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,734.00000	1,748	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			176.00000	172	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,779.00000	1,793	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			176.00000	172	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,779.00000	1,793	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			148.00000	144	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,051.00000	2,066	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			144.00000	141	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,097.00000	2,112	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			152.00000	149	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,005.00000	2,020	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			157.00000	153	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,960.00000	1,974	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			161.00000	157	24.79	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 14/12/2009 Currency Future	13.50	Put			1,914.00000	1,928	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			157.00000	153	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,960.00000	1,974	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			166.00000	162	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,869.00000	1,883	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			130.00000	126	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,233.00000	2,247	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			187.00000	182	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,690.00000	1,703	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			66.00000	62	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,168.00000	3,183	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			140.00000	135	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,143.00000	2,157	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			121.00000	117	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,324.00000	2,338	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			113.00000	109	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,416.00000	2,430	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			106.00000	101	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,508.00000	2,522	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			98.00000	94	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,601.00000	2,615	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			181.00000	177	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,734.00000	1,748	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			171.00000	167	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,824.00000	1,838	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			135.00000	131	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,188.00000	2,202	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			126.00000	121	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,279.00000	2,292	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			117.00000	113	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,370.00000	2,384	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			211.00000	206	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,514.00000	1,527	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			199.00000	194	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,602.00000	1,615	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			148.00000	144	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,051.00000	2,066	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			199.00000	194	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,602.00000	1,615	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			130.00000	126	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,233.00000	2,247	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			205.00000	200	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,558.00000	1,571	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			135.00000	131	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,188.00000	2,202	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	Call			126.00000	121	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,279.00000	2,292	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			109.00000	105	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,462.00000	2,476	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			113.00000	109	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,416.00000	2,430	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			225.00000	220	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,428.00000	1,441	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			233.00000	227	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,386.00000	1,398	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			205.00000	200	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,558.00000	1,571	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			152.00000	149	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,005.00000	2,020	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			233.00000	227	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,386.00000	1,398	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			241.00000	235	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,343.00000	1,356	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			211.00000	206	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,514.00000	1,527	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			305.00000	297	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,058.00000	1,068	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			284.00000	277	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,137.00000	1,149	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			338.00000	330	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			941.00000	952	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			275.00000	268	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,178.00000	1,189	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			351.00000	342	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			904.00000	914	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			327.00000	319	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			980.00000	990	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			284.00000	277	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,137.00000	1,149	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,208.00000	1,186	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			110.00000	107	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			842.00000	827	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			245.00000	248	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			75.00000	71	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,978.00000	2,992	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,384.00000	1,364	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			87.00000	85	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			975.00000	959	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			178.00000	180	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			70.00000	66	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Put		3,073.00000	3,088	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,229.00000	2,210	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		31.00000	31	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		907.00000	891	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		210.00000	212	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		42.00000	39	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,845.00000	3,860	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		17.00000	16	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,320.00000	5,337	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		9.00000	8	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,811.00000	6,829	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,522.00000	2,503	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	24	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,121.00000	1,104	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		124.00000	126	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		51.00000	48	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,554.00000	3,569	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		20.00000	19	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,023.00000	5,040	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		10.00000	9	32.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,512.00000	6,530	32.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		377.00000	368	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		830.00000	839	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,669.00000	2,650	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		22.00000	21	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,251.00000	1,230	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		104.00000	101	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		56.00000	52	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,409.00000	3,424	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		22.00000	21	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,875.00000	4,892	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		10.00000	10	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,363.00000	6,381	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,953.00000	3,934	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	5	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,964.00000	2,945	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		17.00000	16	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,987.00000	1,968	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		40.00000	40	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,084.00000	1,067	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		137.00000	138	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		68.00000	64	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,121.00000	3,135	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		36.00000	33	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,089.00000	4,105	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 14/12/2009 Currency Future	7.70	Call			4,052.00000	4,034	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	5	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,062.00000	3,044	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	15	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,083.00000	2,064	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			36.00000	35	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,164.00000	1,143	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			117.00000	114	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			72.00000	69	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,025.00000	3,040	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			38.00000	36	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,991.00000	4,007	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,101.00000	4,083	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,112.00000	3,093	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			15.00000	14	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,131.00000	2,113	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			34.00000	34	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			40.00000	37	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,942.00000	3,958	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,853.00000	3,835	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,865.00000	2,847	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	18	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,892.00000	1,873	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			45.00000	44	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,011.00000	994	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			163.00000	165	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			63.00000	60	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,216.00000	3,231	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			34.00000	31	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,187.00000	4,203	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,754.00000	3,736	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	7	29.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,767.00000	2,748	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			20.00000	19	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,798.00000	1,779	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			51.00000	50	20.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			941.00000	925	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			194.00000	196	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			59.00000	56	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,312.00000	3,327	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			32.00000	30	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,285.00000	4,301	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,655.00000	3,636	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.10	Put		8.00000	8	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,704.00000	1,685	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		57.00000	56	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		874.00000	858	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		227.00000	230	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		30.00000	28	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,383.00000	4,399	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,704.00000	3,686	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	7	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,718.00000	2,699	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		21.00000	20	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,751.00000	1,732	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		54.00000	53	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		58.00000	54	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,360.00000	3,375	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		31.00000	29	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,334.00000	4,350	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,903.00000	3,885	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		6.00000	6	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,915.00000	2,896	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		18.00000	17	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,939.00000	1,921	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		42.00000	42	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,047.00000	1,030	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		150.00000	151	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		35.00000	32	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,138.00000	4,154	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		4,002.00000	3,984	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		3,013.00000	2,995	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	16	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,034.00000	2,016	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		37.00000	37	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		37.00000	35	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,040.00000	4,056	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,151.00000	4,133	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	4	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,161.00000	3,142	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		14.00000	14	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,180.00000	2,161	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		33.00000	32	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		41.00000	38	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,894.00000	3,909	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,151.00000	4,133	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	4	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.50	Call			4,250.00000	4,232	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,259.00000	3,241	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	12	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,277.00000	2,258	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			30.00000	30	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,340.00000	1,319	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			92.00000	90	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			83.00000	79	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,836.00000	2,850	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			43.00000	40	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,796.00000	3,812	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,449.00000	4,431	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,457.00000	3,438	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			10.00000	10	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,473.00000	2,454	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			26.00000	25	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,520.00000	1,500	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			73.00000	71	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			95.00000	91	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,648.00000	2,662	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			49.00000	46	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,602.00000	3,617	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,548.00000	4,530	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,556.00000	3,537	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			9.00000	9	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,571.00000	2,552	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			24.00000	23	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,612.00000	1,592	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			65.00000	63	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			102.00000	98	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,555.00000	2,569	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			52.00000	49	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,505.00000	3,520	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			16.00000	15	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,469.00000	5,486	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	7	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,460.00000	7,478	34.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			15.00000	14	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,568.00000	5,585	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			7.00000	6	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,559.00000	7,578	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,349.00000	4,331	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,358.00000	3,340	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		11.00000	11	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,375.00000	2,356	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		28.00000	27	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,429.00000	1,409	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		82.00000	80	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		46.00000	43	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,699.00000	3,714	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		14.00000	14	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,667.00000	5,685	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		6.00000	6	34.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,659.00000	7,677	34.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		13.00000	13	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,766.00000	5,784	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		6.00000	6	34.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,759.00000	7,777	34.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		12.00000	12	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,915.00000	5,933	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		6.00000	6	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,909.00000	7,927	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		12.00000	11	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,015.00000	6,033	31.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		6.00000	5	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,009.00000	8,027	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		11.00000	11	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,164.00000	6,182	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		5.00000	5	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,158.00000	8,176	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		11.00000	11	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,114.00000	6,132	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	5	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,108.00000	8,126	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		13.00000	12	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,866.00000	5,883	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		6.00000	6	35.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,859.00000	7,877	35.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,499.00000	4,480	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,506.00000	3,488	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	9	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,566.00000	1,546	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		69.00000	67	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		15.00000	15	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,518.00000	5,536	31.02	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	19.25	Call		7.00000	7	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,510.00000	7,528	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,399.00000	4,381	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,407.00000	3,389	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	10	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,424.00000	2,405	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		27.00000	26	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,474.00000	1,454	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		77.00000	76	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		48.00000	45	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,650.00000	3,666	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		15.00000	14	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,617.00000	5,635	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		6.00000	6	34.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,609.00000	7,627	34.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,300.00000	4,281	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	3	30.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,309.00000	3,290	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		12.00000	11	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,326.00000	2,307	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		29.00000	28	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		45.00000	42	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,748.00000	3,763	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		14.00000	13	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,717.00000	5,734	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		6.00000	6	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,709.00000	7,727	34.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		12.00000	11	31.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,064.00000	6,082	31.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		6.00000	5	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,058.00000	8,076	35.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.92120	11.94390		19.33	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	11.95	Call		705.00000	695	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		711.00000	723	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		686.00000	676	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		742.00000	755	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		746.00000	734	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		652.00000	663	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		650.00000	641	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		807.00000	820	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		768.00000	756	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		624.00000	635	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		861.00000	848	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		517.00000	527	18.81	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.45	Call			937.00000	923	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			443.00000	452	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			502.00000	495	21.08	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,158.00000	1,174	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,203.00000	1,187	17.75	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			259.00000	266	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			886.00000	872	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			492.00000	501	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			964.00000	950	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			420.00000	429	18.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			668.00000	658	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			774.00000	787	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			813.00000	800	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			569.00000	579	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			813.00000	800	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			569.00000	579	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			911.00000	897	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			467.00000	476	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			992.00000	977	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			398.00000	406	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			725.00000	713	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			681.00000	692	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			790.00000	778	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			596.00000	607	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			633.00000	624	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			840.00000	853	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			617.00000	608	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			873.00000	887	20.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			601.00000	592	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			907.00000	921	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,715.00000	3,692	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			21.00000	21	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,733.00000	2,709	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			39.00000	38	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,787.00000	1,767	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			94.00000	96	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,049.00000	1,034	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			355.00000	362	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			368.00000	363	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,674.00000	1,692	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			239.00000	236	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,545.00000	2,565	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			161.00000	158	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,467.00000	3,487	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			112.00000	110	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.25	Put		4,418.00000	4,439	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,764.00000	3,741	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	20	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,782.00000	2,758	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		38.00000	37	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,830.00000	1,810	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		87.00000	89	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,078.00000	1,063	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		334.00000	342	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		376.00000	371	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,632.00000	1,650	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		245.00000	241	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,501.00000	2,520	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		164.00000	161	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,420.00000	3,440	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		114.00000	112	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,370.00000	4,391	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,863.00000	3,840	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	19	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,880.00000	2,856	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		36.00000	35	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,918.00000	1,897	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		74.00000	76	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,139.00000	1,123	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		295.00000	302	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		394.00000	389	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,550.00000	1,568	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		255.00000	252	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,412.00000	2,430	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		170.00000	168	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,326.00000	3,346	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		119.00000	117	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,275.00000	4,296	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,912.00000	3,889	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	18	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,929.00000	2,905	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		35.00000	34	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,962.00000	1,941	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		68.00000	70	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,171.00000	1,155	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		277.00000	284	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		404.00000	398	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,510.00000	1,527	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		261.00000	257	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,367.00000	2,386	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.05	Call		173.00000	171	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,279.00000	3,299	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		121.00000	119	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,228.00000	4,248	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,814.00000	3,790	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		20.00000	19	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,831.00000	2,807	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		37.00000	36	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,874.00000	1,853	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		80.00000	82	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,108.00000	1,093	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		314.00000	322	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		385.00000	380	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,591.00000	1,609	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		250.00000	246	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,456.00000	2,475	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		167.00000	164	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,373.00000	3,393	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		117.00000	114	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,323.00000	4,343	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,060.00000	4,037	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		16.00000	16	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,076.00000	3,053	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		32.00000	31	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,099.00000	2,076	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		56.00000	54	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,272.00000	1,253	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		228.00000	232	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		433.00000	427	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,389.00000	1,406	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		279.00000	275	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,235.00000	2,254	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		183.00000	181	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,140.00000	3,160	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		129.00000	127	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,085.00000	4,106	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,157.00000	4,135	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		13.00000	14	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,174.00000	3,151	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	29	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,196.00000	2,172	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		52.00000	51	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,346.00000	1,326	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		202.00000	205	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		455.00000	448	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Put		1,311.00000	1,327	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		290.00000	286	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,146.00000	2,165	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		191.00000	188	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,047.00000	3,067	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		133.00000	131	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,989.00000	4,010	28.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,108.00000	4,086	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	15	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,125.00000	3,102	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	30	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,148.00000	2,124	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		54.00000	53	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,309.00000	1,290	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		215.00000	218	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		444.00000	438	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,350.00000	1,366	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		284.00000	281	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,190.00000	2,209	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		187.00000	184	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,093.00000	3,113	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		131.00000	129	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,037.00000	4,058	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,962.00000	3,939	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		18.00000	17	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,978.00000	2,954	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		34.00000	33	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		2,006.00000	1,986	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		62.00000	64	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		413.00000	407	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,469.00000	1,486	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		267.00000	263	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,323.00000	2,342	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		177.00000	174	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,233.00000	3,253	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		124.00000	122	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,180.00000	4,200	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		4,011.00000	3,988	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		17.00000	17	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		3,027.00000	3,003	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		33.00000	32	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		2,051.00000	2,030	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		57.00000	59	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,236.00000	1,220	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		242.00000	248	17.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.95	Call			423.00000	417	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,429.00000	1,446	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			273.00000	269	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,279.00000	2,298	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			180.00000	177	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,186.00000	3,206	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			126.00000	124	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,133.00000	4,153	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,206.00000	4,184	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			12.00000	12	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,223.00000	3,200	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	29	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,245.00000	2,221	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			51.00000	50	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,383.00000	1,364	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			189.00000	193	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			466.00000	459	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,272.00000	1,288	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			296.00000	292	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,102.00000	2,121	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			195.00000	192	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,001.00000	3,020	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			135.00000	133	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,941.00000	3,962	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,255.00000	4,233	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			11.00000	11	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,272.00000	3,249	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			28.00000	28	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,293.00000	2,270	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			50.00000	48	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,421.00000	1,402	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			177.00000	181	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			478.00000	471	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,234.00000	1,250	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			302.00000	298	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,058.00000	2,077	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			199.00000	196	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			2,955.00000	2,974	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			137.00000	135	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,893.00000	3,914	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,451.00000	4,429	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			8.00000	8	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,469.00000	3,445	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			25.00000	24	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,488.00000	2,465	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	43	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,579.00000	1,559	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		135.00000	138	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		528.00000	521	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,084.00000	1,099	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		329.00000	325	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,885.00000	1,904	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		215.00000	212	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,771.00000	2,791	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		147.00000	145	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,703.00000	3,724	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,599.00000	4,577	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	6	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,616.00000	3,593	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	22	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,635.00000	2,611	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		41.00000	40	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,703.00000	1,683	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		109.00000	112	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		571.00000	562	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		977.00000	991	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		352.00000	347	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,758.00000	1,776	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		229.00000	226	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,635.00000	2,655	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		155.00000	153	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,561.00000	3,582	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		74.00000	73	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,480.00000	5,502	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		23.00000	22	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,429.00000	7,451	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		71.00000	69	30.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,627.00000	5,648	30.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		21.00000	20	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,577.00000	7,599	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,353.00000	4,331	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	9	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,370.00000	3,347	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		26.00000	26	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,391.00000	2,367	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		47.00000	46	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,499.00000	1,480	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		155.00000	159	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		315.00000	311	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,971.00000	1,990	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.60	Call			142.00000	140	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,798.00000	3,819	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			68.00000	67	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,724.00000	5,745	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			19.00000	19	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,675.00000	7,697	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			66.00000	64	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,822.00000	5,843	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			18.00000	17	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,774.00000	7,796	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,108.00000	4,086	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			14.00000	15	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			63.00000	61	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,969.00000	5,990	30.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			16.00000	15	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,922.00000	7,944	29.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			61.00000	58	30.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,067.00000	6,087	30.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			15.00000	14	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,021.00000	8,043	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			55.00000	53	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,211.00000	6,232	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			13.00000	13	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,170.00000	8,192	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			57.00000	55	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,163.00000	6,183	30.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			14.00000	14	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,120.00000	8,142	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			64.00000	62	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			5,920.00000	5,941	30.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			17.00000	16	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			7,873.00000	7,895	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,501.00000	4,478	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			7.00000	7	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,518.00000	3,495	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			24.00000	23	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,537.00000	2,513	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			43.00000	42	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,620.00000	1,600	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			126.00000	129	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			336.00000	332	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			1,843.00000	1,861	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			150.00000	148	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,656.00000	3,676	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			72.00000	70	30.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Put			5,578.00000	5,599	30.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			21.00000	21	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,528.00000	7,550	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,550.00000	4,528	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			6.00000	6	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,567.00000	3,544	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			23.00000	23	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,586.00000	2,562	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			42.00000	41	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,661.00000	1,641	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			117.00000	120	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			344.00000	339	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,800.00000	1,818	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			152.00000	150	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,608.00000	3,629	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			73.00000	71	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,529.00000	5,550	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			22.00000	22	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,478.00000	7,500	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,402.00000	4,380	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	9	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,419.00000	3,396	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			25.00000	25	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,439.00000	2,416	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			46.00000	45	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,539.00000	1,519	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			145.00000	148	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			322.00000	318	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,928.00000	1,947	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			145.00000	142	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,751.00000	3,771	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			69.00000	68	30.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,676.00000	5,697	30.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			20.00000	19	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,626.00000	7,648	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			65.00000	63	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,871.00000	5,892	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			17.00000	17	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,823.00000	7,845	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			59.00000	57	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,115.00000	6,135	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			14.00000	14	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,070.00000	8,093	29.77	0.00	0	0.00
AL13 On 05/11/2009 Index Future				247.91900	247.38100		0.00	0.00	0	10.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future			297.58500		296.39200		0.00	11,903,400.00	4	746.00
ALBI On 04/02/2010 Index Future			303.01100		302.15700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.00200		126.62300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.31800		129.10100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			299.38950		298.14150		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			304.84850		303.97550		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.83400		365.71000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.70900		7.82000		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.62600		8.72700		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.29900		8.38500		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.47100		8.57800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.76500		8.85500		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.75000		8.83600		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.74000		8.82400		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.07700		7.27500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.03000		7.22600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.14100		7.32700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.38200		7.57400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.67600		7.87500		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.60500		7.78100		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.79900		7.95600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.44900		8.55900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.57500		8.68000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.70800		8.79200		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
JN10 On 04/02/2010 jNote				8.75900	8.83800		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod				7.23200	7.23500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod				7.33900	7.35000		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod				7.53900	7.56200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				7.51000	7.53000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.68000	7.71000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				287.68900	286.57200		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				292.93500	292.17900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.83000	7.99300		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			7.00000	11	1.21	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,199.00000	1,075	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.90100	8.07600		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			295.00000	408	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			864.00000	672	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.36900	8.49100		7.00	5,643.10	45	5,824.00
R157 On 05/11/2009 Bond Future	7.50	Call			219.00000	293	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,491.00000	4,932	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.43700	8.56000		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			875.00000	1,035	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,981.00000	4,529	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.46400	8.58200		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,536.00000	2,816	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,927.00000	2,643	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.44800	8.60100		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,468.00000	3,859	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,791.00000	2,482	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.86100	8.90000		14.00	35,980.08	304	12,199.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,667.00000	3,862	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,712.00000	2,532	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,508.00000	2,659	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,963.00000	3,738	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			274.00000	298	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,175.00000	11,823	13.79	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			128.00000	140	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,858.00000	14,494	13.78	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.90200	8.93800		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,042.00000	2,134	14.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Put			8,863.00000	8,613	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.92400		8.95700		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,692.00000	5,850	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,289.00000	5,136	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.92700		8.97200		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			7,451.00000	7,694	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,907.00000	4,730	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.39800		8.54200		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			138.00000	200	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,521.00000	3,990	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.45600		8.60000		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			412.00000	516	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,844.00000	4,381	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.47600		8.61900		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,914.00000	2,178	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,362.00000	2,087	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.45300		8.63200		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,030.00000	3,427	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,722.00000	1,475	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.87700		8.96300		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			131.00000	158	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,478.00000	8,039	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.94300		9.02700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,196.00000	1,319	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,681.00000	5,360	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.97700		9.05800		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,309.00000	3,517	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,607.00000	3,398	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.98200		9.08400		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,454.00000	4,737	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,627.00000	3,398	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.87800		8.96600		12.28	2,930.42	30	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			141.00000	171	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,331.00000	8,840	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.93400		9.01900		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,325.00000	1,463	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,213.00000	5,858	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.96600		9.04900		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,662.00000	3,899	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,940.00000	3,706	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.97300		9.07400		10.77	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 05/08/2010 Bond Future	9.25	Call			4,578.00000	4,892	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,609.00000	3,362	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.43900		8.59100		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			106.00000	156	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,873.00000	3,408	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.50800		8.66000		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			332.00000	419	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,129.00000	3,729	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.53800		8.69100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,865.00000	2,115	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,687.00000	1,473	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.51900		8.71500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,264.00000	2,598	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,457.00000	1,232	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.96300		9.06200		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			114.00000	143	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,243.00000	9,671	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.01700		9.11400		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,304.00000	1,462	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,626.00000	6,207	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.05000		9.14600		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,277.00000	4,583	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,674.00000	3,418	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.06100		9.17400		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,199.00000	5,587	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,357.00000	3,094	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.96100		9.06100		13.00	766.50	9	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			128.00000	165	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,862.00000	8,273	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.01100		9.10900		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,503.00000	1,699	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,357.00000	4,948	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.03900		9.13600		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,013.00000	4,339	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,326.00000	3,062	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.04700		9.16000		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,327.00000	5,736	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,327.00000	3,057	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.42000		8.46200		18.25	6,694.66	86	3,051.00
R209 On 05/11/2009 Bond Future	7.25	Call			168.00000	186	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Put			11,689.00000	11,348	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,999.00000	10,329	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			217.00000	189	19.20	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			72.00000	80	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,309.00000	13,959	17.98	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.44200		8.48100		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,055.00000	1,116	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,127.00000	9,858	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,867.00000	12,157	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			597.00000	556	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.44800		8.48500		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,809.00000	4,970	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,683.00000	4,530	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.43900		8.48500		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,678.00000	6,905	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,498.00000	4,336	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			295.59000		294.36400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			300.98000		300.12400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.79150		6.73060		17.19	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			128.00000	162	17.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			147.00000	121	17.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			109.00000	134	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			178.00000	142	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			109.00000	134	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			178.00000	142	17.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			156.00000	194	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			125.00000	102	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			187.00000	228	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			106.00000	86	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			256.00000	302	19.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			75.00000	61	19.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			293.00000	342	19.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			63.00000	50	19.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			374.00000	426	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			44.00000	35	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			374.00000	426	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			44.00000	35	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			460.00000	515	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			30.00000	24	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			417.00000	470	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			36.00000	29	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			220.00000	264	18.84	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	6.60	Put		89.00000	72	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		256.00000	302	19.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		75.00000	61	19.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		333.00000	383	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		52.00000	42	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		333.00000	383	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		52.00000	42	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		460.00000	515	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		30.00000	24	21.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		220.00000	264	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		89.00000	72	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		187.00000	228	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		106.00000	86	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		505.00000	561	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		25.00000	19	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		551.00000	607	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		20.00000	16	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		156.00000	194	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		125.00000	102	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		79.00000	98	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		248.00000	206	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		57.00000	71	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		327.00000	280	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		79.00000	98	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		248.00000	206	18.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		93.00000	114	17.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		212.00000	173	17.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		67.00000	84	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		287.00000	242	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		49.00000	61	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		368.00000	319	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		67.00000	84	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		287.00000	242	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		49.00000	61	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		368.00000	319	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		35.00000	44	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		455.00000	403	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		42.00000	52	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		411.00000	361	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		42.00000	52	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		411.00000	361	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		30.00000	38	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		500.00000	447	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		22.00000	28	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		592.00000	537	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call			35.00000	44	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			455.00000	403	20.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			26.00000	33	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			545.00000	491	20.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			22.00000	28	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			592.00000	537	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			17.00000	21	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			686.00000	629	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			30.00000	38	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			500.00000	447	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			17.00000	21	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			686.00000	629	22.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			12.00000	16	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			782.00000	724	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			19.00000	24	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			639.00000	583	21.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			14.00000	18	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			734.00000	677	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			11.00000	14	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			830.00000	772	23.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			551.00000	607	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			20.00000	16	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,981.00000	6,042	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,481.00000	4,542	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,981.00000	3,042	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,481.00000	1,542	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			2.00000	3	29.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,522.00000	1,461	29.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	41.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,020.00000	2,959	41.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	50.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,519.00000	4,459	50.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	54.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,019.00000	5,959	54.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,181.00000	6,242	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,681.00000	4,742	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,181.00000	3,241	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,681.00000	1,742	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	31.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		3.00000	4	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,323.00000	1,263	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	1	39.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,820.00000	2,759	39.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	50.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,320.00000	4,259	50.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,819.00000	5,759	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,231.00000	6,292	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,731.00000	4,792	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,231.00000	3,292	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,731.00000	1,792	32.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	32.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		4.00000	5	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,273.00000	1,213	27.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	1	39.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,770.00000	2,709	39.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	50.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,270.00000	4,209	50.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	53.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,769.00000	5,709	53.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		692.00000	750	23.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		11.00000	9	23.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		597.00000	655	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		17.00000	13	22.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		935.00000	995	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		4.00000	3	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		837.00000	896	24.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		6.00000	5	24.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		740.00000	799	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		9.00000	7	23.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		644.00000	702	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		14.00000	11	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		886.00000	945	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		5.00000	4	25.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		788.00000	847	24.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		7.00000	6	24.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		644.00000	702	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		14.00000	11	22.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		788.00000	847	24.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		7.00000	6	24.21	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,431.00000	4,492	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,431.00000	3,491	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,431.00000	2,492	29.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,431.00000	1,492	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	29.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		2.00000	3	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,571.00000	1,511	29.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	45.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,570.00000	3,509	45.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	53.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,569.00000	5,509	53.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	56.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,569.00000	7,509	56.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,381.00000	4,442	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,381.00000	3,442	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,381.00000	2,442	30.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,381.00000	1,442	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	0	29.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		2.00000	2	30.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,621.00000	1,561	30.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	46.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,620.00000	3,559	46.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	53.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,619.00000	5,559	53.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	56.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,619.00000	7,559	56.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,331.00000	4,392	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,331.00000	3,391	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,331.00000	2,392	30.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	30.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,331.00000	1,392	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	28.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	2	30.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,671.00000	1,611	30.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	46.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,670.00000	3,609	46.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	53.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,669.00000	5,609	53.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	56.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,669.00000	7,609	56.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,281.00000	4,342	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,281.00000	3,342	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,281.00000	2,342	31.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	31.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,282.00000	1,342	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,721.00000	1,660	30.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,720.00000	3,659	46.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	53.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,719.00000	5,659	53.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	56.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,719.00000	7,659	56.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,720.00000	3,659	46.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	53.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,719.00000	5,659	53.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	56.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,719.00000	7,659	56.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,231.00000	4,292	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,231.00000	2,292	31.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	31.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,232.00000	1,292	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	28.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	2	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,771.00000	1,710	31.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	47.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,770.00000	3,709	47.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	56.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,769.00000	7,709	56.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,181.00000	4,242	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,181.00000	2,242	31.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	31.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,182.00000	1,243	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		1.00000	1	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	2	31.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,821.00000	1,760	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	47.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,820.00000	3,759	47.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	56.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,819.00000	7,759	56.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,131.00000	4,192	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,131.00000	3,192	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,131.00000	2,192	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,132.00000	1,193	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			2.00000	1	27.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	2	32.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,871.00000	1,810	32.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	47.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,870.00000	3,809	47.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	53.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,869.00000	5,809	53.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	56.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,869.00000	7,809	56.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,031.00000	4,092	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,031.00000	3,092	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,031.00000	2,092	33.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	33.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,033.00000	1,094	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			3.00000	2	26.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	33.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,970.00000	1,910	33.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	48.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,970.00000	3,909	48.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	54.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			5,969.00000	5,909	54.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	57.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			7,969.00000	7,909	57.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,931.00000	3,991	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,931.00000	2,992	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,931.00000	1,992	33.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	33.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			1.00000	1	33.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,070.00000	2,010	33.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	49.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,070.00000	4,009	49.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	54.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,069.00000	6,009	54.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	57.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,069.00000	8,009	57.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		3,981.00000	4,042	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		1,981.00000	2,042	33.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	33.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		984.00000	1,044	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	3	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	33.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,020.00000	1,960	33.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	49.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,020.00000	3,959	49.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	57.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,019.00000	7,959	57.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.85470	6.79830		17.76	0.00	0	714.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		278.00000	309	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		280.00000	254	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		258.00000	284	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		310.00000	279	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		278.00000	309	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		280.00000	254	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		240.00000	264	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		342.00000	310	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		330.00000	364	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		231.00000	209	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		387.00000	424	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		189.00000	169	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		418.00000	456	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		170.00000	151	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		418.00000	456	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		170.00000	151	17.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		484.00000	524	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		136.00000	119	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		484.00000	524	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		136.00000	119	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		519.00000	560	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		121.00000	106	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		519.00000	560	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		121.00000	106	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		358.00000	393	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		210.00000	188	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		450.00000	489	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	6.50	Put		152.00000	135	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		555.00000	597	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		107.00000	93	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		358.00000	393	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		210.00000	188	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		330.00000	364	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		231.00000	209	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		592.00000	636	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		94.00000	81	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		592.00000	636	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		94.00000	81	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		631.00000	675	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		83.00000	71	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		303.00000	336	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		255.00000	231	17.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		240.00000	264	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		342.00000	310	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		207.00000	229	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		409.00000	374	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		179.00000	198	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		481.00000	443	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		155.00000	171	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		557.00000	517	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		135.00000	149	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		637.00000	594	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		223.00000	246	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		375.00000	341	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		193.00000	213	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		444.00000	408	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		167.00000	184	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		519.00000	479	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		223.00000	246	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		375.00000	341	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		167.00000	184	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		519.00000	479	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		145.00000	160	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		596.00000	555	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		193.00000	213	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		444.00000	408	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,948.00000	6,005	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,448.00000	4,505	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,949.00000	3,005	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,457.00000	1,513	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		9.00000	8	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		37.00000	41	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,589.00000	1,536	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	8	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,059.00000	3,003	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,554.00000	4,497	32.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,052.00000	5,996	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,198.00000	6,255	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,698.00000	4,755	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,198.00000	3,255	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		1,704.00000	1,760	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		49.00000	53	23.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,350.00000	1,299	23.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		9.00000	10	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,811.00000	2,756	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	2	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,304.00000	4,248	32.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,803.00000	5,746	35.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,248.00000	6,305	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,748.00000	4,805	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,248.00000	3,305	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		1,754.00000	1,809	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		52.00000	56	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,303.00000	1,252	23.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		10.00000	11	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,762.00000	2,706	28.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	3	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,254.00000	4,198	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,753.00000	5,696	35.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		753.00000	800	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		54.00000	45	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		670.00000	716	18.02	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	6.20	Put		72.00000	61	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		927.00000	978	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		29.00000	23	18.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		838.00000	888	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		40.00000	33	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		711.00000	758	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		63.00000	53	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		670.00000	716	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		72.00000	61	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		795.00000	843	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		47.00000	39	18.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		555.00000	597	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		107.00000	93	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		258.00000	284	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		310.00000	279	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		883.00000	932	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		34.00000	28	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,448.00000	3,505	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,449.00000	2,505	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	0	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	5	30.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,556.00000	3,500	30.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	35.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,553.00000	5,496	35.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	40.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,552.00000	7,496	40.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,348.00000	4,405	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,348.00000	3,405	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		2,350.00000	2,405	23.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		2.00000	0	23.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,359.00000	1,414	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		11.00000	9	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		34.00000	37	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,685.00000	1,632	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	4	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,656.00000	3,600	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,653.00000	5,596	35.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	40.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,652.00000	7,596	40.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,298.00000	4,355	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,298.00000	3,355	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		2,300.00000	2,355	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		2.00000	0	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,310.00000	1,365	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		12.00000	10	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		32.00000	35	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,734.00000	1,680	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,705.00000	3,649	30.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,703.00000	5,646	35.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,702.00000	7,646	40.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,248.00000	4,305	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,250.00000	2,305	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	0	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,261.00000	1,316	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		13.00000	11	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		31.00000	33	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,782.00000	1,728	25.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		4.00000	4	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,755.00000	3,699	30.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,752.00000	7,696	40.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,198.00000	4,255	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,200.00000	2,255	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	1	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,212.00000	1,267	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		14.00000	12	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		29.00000	32	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,831.00000	1,777	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		3.00000	4	30.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,805.00000	3,749	30.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,802.00000	7,746	40.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,148.00000	4,205	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,148.00000	3,205	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,151.00000	2,206	24.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	1	24.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,164.00000	1,218	19.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.65	Put		16.00000	13	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		28.00000	30	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,880.00000	1,825	25.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		3.00000	4	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,855.00000	3,799	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	35.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,852.00000	5,796	35.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	40.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,852.00000	7,796	40.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,398.00000	4,455	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,398.00000	3,455	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		2,400.00000	2,455	22.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	0	22.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,408.00000	1,463	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		10.00000	9	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		35.00000	39	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,637.00000	1,584	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		4.00000	5	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,606.00000	3,550	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,603.00000	5,546	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	40.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,602.00000	7,546	40.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,098.00000	4,155	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,098.00000	3,155	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	19.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,101.00000	2,156	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	1	24.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,115.00000	1,169	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		17.00000	15	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		27.00000	29	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,928.00000	1,874	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		3.00000	3	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,905.00000	3,849	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	35.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,902.00000	5,846	35.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	40.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,902.00000	7,846	40.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,048.00000	4,105	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,049.00000	3,105	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	19.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,051.00000	2,106	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	2	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,067.00000	1,121	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		19.00000	16	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		26.00000	28	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,977.00000	1,923	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		3.00000	3	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,955.00000	3,899	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		1.00000	1	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,952.00000	5,896	35.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	41.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,952.00000	7,896	41.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,898.00000	3,955	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,899.00000	2,955	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,902.00000	1,958	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	25.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		22.00000	24	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,123.00000	2,069	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		3.00000	3	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,104.00000	4,048	31.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		1.00000	1	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,102.00000	6,046	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	41.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,102.00000	8,046	41.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,998.00000	4,055	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,999.00000	3,055	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,002.00000	2,057	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	2	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,019.00000	1,072	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		21.00000	18	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		25.00000	26	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,026.00000	1,972	26.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		3.00000	3	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,005.00000	3,948	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		1.00000	1	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,002.00000	5,946	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	41.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,002.00000	7,946	41.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,948.00000	4,005	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	25.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,952.00000	2,008	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	3	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		973.00000	1,024	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		25.00000	19	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		23.00000	25	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,075.00000	2,021	26.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		3.00000	3	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,054.00000	3,998	31.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	41.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,052.00000	7,996	41.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.91030	6.85620		18.17	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		382.00000	411	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		375.00000	350	18.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		362.00000	388	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		406.00000	378	18.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		344.00000	369	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		438.00000	409	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		428.00000	459	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		322.00000	299	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		478.00000	512	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		272.00000	251	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		505.00000	540	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		249.00000	229	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		533.00000	569	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		227.00000	209	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		563.00000	599	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		207.00000	189	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		593.00000	631	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		187.00000	171	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		452.00000	485	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		296.00000	274	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		505.00000	540	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		249.00000	229	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		625.00000	664	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		169.00000	153	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		452.00000	485	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		296.00000	274	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		692.00000	733	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		136.00000	122	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		404.00000	434	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		348.00000	324	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		327.00000	351	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		471.00000	440	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		295.00000	317	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		539.00000	507	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		763.00000	806	16.94	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	6.20	Put		107.00000	96	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		800.00000	844	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		94.00000	84	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		727.00000	769	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		121.00000	108	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		658.00000	698	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		152.00000	137	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		878.00000	924	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		72.00000	63	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		919.00000	965	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		62.00000	55	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		839.00000	883	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		83.00000	73	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		763.00000	806	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		107.00000	96	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		692.00000	733	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		136.00000	122	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		404.00000	434	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		348.00000	324	18.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,456.00000	4,510	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,457.00000	3,511	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	0	31.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,461.00000	2,514	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		1,477.00000	1,529	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		95.00000	102	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,639.00000	1,591	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		13.00000	14	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,557.00000	3,504	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	30.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,547.00000	5,494	30.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	2	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,545.00000	7,491	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,356.00000	4,410	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,357.00000	3,411	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,362.00000	2,415	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,380.00000	1,432	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		89.00000	95	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,732.00000	1,684	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.50	Call			11.00000	13	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,655.00000	3,602	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			3.00000	4	30.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,647.00000	5,593	30.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	2	33.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,645.00000	7,591	33.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,306.00000	4,360	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,307.00000	3,361	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,312.00000	2,366	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			6.00000	5	24.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,332.00000	1,384	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			25.00000	24	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			86.00000	91	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,779.00000	1,731	24.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			11.00000	12	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,705.00000	3,652	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			3.00000	4	30.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,697.00000	5,643	30.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	2	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,695.00000	7,641	33.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,256.00000	4,310	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,257.00000	3,311	30.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,263.00000	2,316	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,283.00000	1,336	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	26	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			83.00000	88	24.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,827.00000	1,778	24.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			10.00000	11	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,754.00000	3,701	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			3.00000	4	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,747.00000	5,693	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			1.00000	1	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,745.00000	7,691	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,283.00000	1,336	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			27.00000	26	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,156.00000	4,210	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,157.00000	3,211	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,164.00000	2,217	23.98	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	4.70	Put		7.00000	7	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,188.00000	1,240	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		31.00000	30	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		77.00000	83	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,921.00000	1,872	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		9.00000	10	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,853.00000	3,800	26.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,847.00000	5,793	30.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,845.00000	7,791	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,206.00000	4,260	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,207.00000	3,261	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	29.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,213.00000	2,267	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	6	24.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,235.00000	1,288	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		29.00000	28	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		80.00000	85	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,874.00000	1,825	24.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		10.00000	11	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,803.00000	3,750	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	3	30.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,797.00000	5,743	30.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,795.00000	7,741	33.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,406.00000	4,460	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,407.00000	3,461	30.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,411.00000	2,465	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,428.00000	1,481	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		22.00000	21	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		92.00000	98	24.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,685.00000	1,638	24.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		12.00000	13	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,606.00000	3,553	26.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		3.00000	4	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,597.00000	5,543	30.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	2	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,595.00000	7,541	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,106.00000	4,160	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,108.00000	3,161	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,114.00000	2,168	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	7	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,140.00000	1,192	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		34.00000	32	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		75.00000	80	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,969.00000	1,920	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		9.00000	10	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,902.00000	3,849	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	3	30.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,897.00000	5,843	30.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,895.00000	7,841	34.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,006.00000	4,060	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,008.00000	3,062	29.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,016.00000	2,069	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,045.00000	1,097	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		39.00000	37	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		71.00000	75	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,064.00000	2,015	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		8.00000	9	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,002.00000	3,948	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,997.00000	5,943	31.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,995.00000	7,941	34.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,906.00000	3,960	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,908.00000	2,962	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,917.00000	1,970	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	10	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		960.00000	1,007	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		54.00000	47	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		63.00000	69	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,157.00000	2,109	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		7.00000	8	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,101.00000	4,048	26.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		3.00000	3	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,097.00000	6,043	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,095.00000	8,041	34.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,956.00000	4,010	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,958.00000	3,012	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			2.00000	2	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,966.00000	2,020	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			10.00000	9	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,002.00000	1,050	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			46.00000	40	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			67.00000	73	25.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,111.00000	2,063	25.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			7.00000	8	26.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,051.00000	3,998	26.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			3.00000	3	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,047.00000	5,993	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	1	34.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,045.00000	7,991	34.33	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>64,213,234.86</b>	<b>6,802</b>	<b>1,169,032.00</b>
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<b>Grand Total:</b>								<b>64,213,234.86</b>	<b>6,802</b>	<b>1,169,032.00</b>
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