



# Daily MTM Report

Daily summary for 21/08/2009

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			7.39500	7.45500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.41500	7.44500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.10000	8.15500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.66000	8.71500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.17000	8.21500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.62500	8.68000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.62000	8.67000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.20500	8.24500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.72000	8.77500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.72000	8.77500			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			8.21500	8.27500			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/09/2009 Currency Future			7.82980	7.95380		18.57	146,041,429.60	18,652	276,591.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		229.00000	141	18.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		125.00000	162	18.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		171.00000	104	19.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		168.00000	224	19.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		87.00000	46	20.86	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		333.00000	416	20.86	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		27.00000	12	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		673.00000	782	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		115.00000	64	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		261.00000	334	20.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		100.00000	54	20.58	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		296.00000	375	20.58	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		131.00000	76	20.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		228.00000	296	20.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		408.00000	296	19.61	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		54.00000	66	19.61	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		199.00000	121	19.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		145.00000	192	19.14	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		261.00000	164	18.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		107.00000	134	18.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		171.00000	104	19.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		168.00000	224	19.43	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		534.00000	416	20.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		30.00000	37	20.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		295.00000	193	18.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		91.00000	114	18.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		75.00000	39	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		371.00000	459	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		491.00000	375	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		37.00000	45	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		65.00000	33	21.44	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		411.00000	503	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		20.00000	8	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		766.00000	879	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.35	Call			56.00000	28	21.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			452.00000	548	21.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			49.00000	23	22.01	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			495.00000	594	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			150.00000	89	19.72	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			197.00000	259	19.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			10.00000	4	25.17	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,006.00000	1,124	25.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			42.00000	20	22.30	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			538.00000	640	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			36.00000	17	22.58	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			582.00000	687	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			717.00000	595	21.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			13.00000	15	21.44	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			17.00000	7	24.02	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			814.00000	927	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			42.00000	20	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			538.00000	640	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			23.00000	10	23.45	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			720.00000	830	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			15.00000	6	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			861.00000	976	24.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			20.00000	8	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			766.00000	879	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			31.00000	14	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			627.00000	734	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			11.00000	4	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			958.00000	1,075	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			7.00000	3	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,104.00000	1,223	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			5.00000	2	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,251.00000	1,372	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			4.00000	1	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,350.00000	1,472	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			3.00000	1	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,449.00000	1,571	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			3.00000	1	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,400.00000	1,521	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			2.00000	1	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,698.00000	1,821	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	34.65	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,447.00000	2,570	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1.00000	0	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,847.00000	1,971	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1.00000	0	32.27	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	10.05	Put			2,097.00000	2,220	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1.00000	0	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,897.00000	2,021	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,748.00000	1,871	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1.00000	0	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,797.00000	1,921	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1.00000	0	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,947.00000	2,071	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1.00000	0	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,947.00000	2,071	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,297.00000	2,420	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,347.00000	2,470	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,397.00000	2,520	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	0	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,397.00000	2,520	34.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	0	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,546.00000	2,670	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,746.00000	2,870	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	0	38.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,996.00000	3,120	38.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			0.00000	0	48.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			5,046.00000	5,170	48.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	37.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,896.00000	3,020	37.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,846.00000	2,970	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,796.00000	2,920	37.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			0.00000	0	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,496.00000	2,620	34.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,247.00000	2,370	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,646.00000	2,770	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	0	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,696.00000	2,820	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1.00000	0	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,147.00000	2,270	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1.00000	0	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,997.00000	2,121	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			1.00000	0	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,197.00000	2,320	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,596.00000	2,720	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,646.00000	2,770	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	0	37.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,896.00000	3,020	37.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,596.00000	2,720	35.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	0	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,347.00000	2,470	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	0	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,247.00000	2,370	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1.00000	0	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,047.00000	2,170	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	40.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,346.00000	3,470	40.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			2.00000	1	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,648.00000	1,771	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,748.00000	1,871	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1.00000	0	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,847.00000	1,971	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	0	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,447.00000	2,570	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			2.00000	1	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,598.00000	1,721	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			2.00000	1	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,698.00000	1,821	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			2.00000	1	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,548.00000	1,671	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1.00000	0	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,147.00000	2,270	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			0.00000	0	38.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,946.00000	3,070	38.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,046.00000	3,170	38.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1.00000	0	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,197.00000	2,320	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	0	38.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,096.00000	3,220	38.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	0	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,196.00000	3,320	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			0.00000	0	37.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,846.00000	2,970	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	0	38.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		3,096.00000	3,220	38.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,296.00000	3,420	40.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	0	38.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,946.00000	3,070	38.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,146.00000	3,270	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1.00000	0	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		2,097.00000	2,220	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		0.00000	0	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		3,146.00000	3,270	39.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		0.00000	0	39.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,246.00000	3,370	39.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		0.00000	0	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,696.00000	2,820	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	0	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,196.00000	3,320	39.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	0	40.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,396.00000	3,520	40.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		6.00000	2	26.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,202.00000	1,322	26.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		3.00000	1	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,499.00000	1,621	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		2.00000	1	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,598.00000	1,721	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		6.00000	2	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,153.00000	1,273	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		3.00000	1	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,449.00000	1,571	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		4.00000	2	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,300.00000	1,422	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		3.00000	1	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,499.00000	1,621	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1.00000	0	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,897.00000	2,021	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1.00000	0	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,997.00000	2,121	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		5.00000	2	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,251.00000	1,372	26.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		2.00000	1	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,648.00000	1,771	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		7.00000	3	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,104.00000	1,223	25.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call		9.00000	3	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,055.00000	1,173	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		6.00000	2	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,153.00000	1,273	26.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,554.00000	4,430	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,054.00000	2,930	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	36.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,554.00000	1,430	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		0.00000	0	47.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,446.00000	4,570	47.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,946.00000	6,070	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,446.00000	7,570	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,754.00000	4,630	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,254.00000	3,130	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		1,754.00000	1,630	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		0.00000	0	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		330.00000	225	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		77.00000	95	19.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		0.00000	0	46.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		4,246.00000	4,370	46.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	0	50.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,746.00000	5,870	50.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		7,246.00000	7,370	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		4,804.00000	4,680	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,304.00000	3,180	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		1,804.00000	1,680	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		0.00000	0	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		368.00000	260	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		64.00000	80	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		0.00000	0	45.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		4,196.00000	4,320	45.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	49.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,696.00000	5,820	49.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,196.00000	7,320	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		13.00000	5	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put			909.00000	1,025	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			3.00000	1	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,400.00000	1,521	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,056.00000	932	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			2.00000	3	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			578.00000	459	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			25.00000	30	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,255.00000	1,131	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			1.00000	1	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			764.00000	642	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			10.00000	12	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,305.00000	1,181	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			1.00000	1	24.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			812.00000	689	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			8.00000	10	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,354.00000	1,230	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			1.00000	1	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			860.00000	737	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			6.00000	7	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			0.00000	0	42.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,646.00000	3,770	42.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			0.00000	0	47.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,646.00000	4,770	47.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			0.00000	0	43.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,746.00000	3,870	43.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	0	47.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,746.00000	4,870	47.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,205.00000	1,081	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			1.00000	1	24.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	0	43.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,796.00000	3,920	43.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	0	47.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,796.00000	4,920	47.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,155.00000	1,031	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			670.00000	549	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			16.00000	19	21.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			261.00000	164	18.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			107.00000	134	18.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			0.00000	0	43.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,846.00000	3,970	43.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	48.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,846.00000	4,970	48.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	0	42.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,696.00000	3,820	42.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call		0.00000	0	47.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,696.00000	4,820	47.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,454.00000	1,330	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		958.00000	834	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		4.00000	5	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		0.00000	0	41.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,546.00000	3,670	41.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		0.00000	0	47.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,546.00000	4,670	47.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,504.00000	1,380	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,007.00000	883	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		3.00000	4	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,496.00000	3,620	41.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,496.00000	4,620	47.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,654.00000	1,530	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	0	46.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,346.00000	4,470	46.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,704.00000	1,580	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		0.00000	0	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,296.00000	4,420	46.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,604.00000	1,480	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		0.00000	0	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,106.00000	982	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		2.00000	2	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		624.00000	504	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		20.00000	24	20.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		0.00000	0	46.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,396.00000	4,520	46.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call		2,054.00000	1,930	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put		0.00000	0	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call		0.00000	0	44.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put		3,946.00000	4,070	44.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call		2,104.00000	1,980	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put		0.00000	0	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		13.00000	5	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		909.00000	1,025	24.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	0	44.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put		3,896.00000	4,020	44.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call		4,104.00000	3,980	25.26	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	3.85	Put			0.00000	0	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,104.00000	2,980	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,896.00000	6,020	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,004.00000	3,880	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,004.00000	2,880	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,004.00000	1,880	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,007.00000	883	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	4	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,996.00000	6,120	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			3,954.00000	3,830	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			2,954.00000	2,830	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			1,954.00000	1,830	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			6,046.00000	6,170	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			3,854.00000	3,730	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			2,854.00000	2,730	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	35.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			1,854.00000	1,730	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			6,146.00000	6,270	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,704.00000	3,580	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,704.00000	2,580	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,296.00000	6,420	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,654.00000	3,530	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,654.00000	2,530	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,346.00000	6,470	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,554.00000	3,430	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	32.20	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	5.40	Call			2,554.00000	2,430	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	41.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,446.00000	3,570	41.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	48.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,946.00000	5,070	48.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,446.00000	6,570	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,604.00000	3,480	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,604.00000	2,480	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	48.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,896.00000	5,020	48.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,396.00000	6,520	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			3,754.00000	3,630	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			2,754.00000	2,630	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			6,246.00000	6,370	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,054.00000	3,930	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,154.00000	4,030	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,154.00000	3,030	37.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,154.00000	2,030	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,155.00000	1,031	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,846.00000	5,970	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,204.00000	4,080	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	24.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,204.00000	3,080	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,204.00000	2,080	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	50.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,796.00000	5,920	50.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			3,904.00000	3,780	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			2,904.00000	2,780	35.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put		0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call		1,904.00000	1,780	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put		0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call		909.00000	786	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put		5.00000	6	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call		0.00000	0	47.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put		4,596.00000	4,720	47.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call		0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put		6,096.00000	6,220	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call		3,804.00000	3,680	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put		0.00000	0	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call		2,804.00000	2,680	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put		0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call		0.00000	0	50.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put		6,196.00000	6,320	50.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			7.96230	8.08590		20.55	11,449,787.40	1,438	86,647.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		594.00000	501	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		208.00000	239	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		382.00000	316	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		396.00000	454	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		328.00000	269	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		492.00000	557	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		132.00000	106	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,246.00000	1,344	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		345.00000	284	21.65	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		459.00000	522	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		296.00000	242	22.31	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		560.00000	630	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		345.00000	284	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		459.00000	522	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		5.00000	3	34.09	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,919.00000	5,041	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		405.00000	334	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		369.00000	422	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		46.00000	36	31.08	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,510.00000	2,624	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		13.00000	9	34.80	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,227.00000	4,346	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		479.00000	396	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		293.00000	333	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		75.00000	61	29.11	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,889.00000	1,999	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		429.00000	352	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		343.00000	390	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		405.00000	334	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		369.00000	422	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		836.00000	730	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		100.00000	117	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		506.00000	420	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		270.00000	308	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		190.00000	154	24.28	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		904.00000	991	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		453.00000	372	20.55	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		317.00000	360	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		209.00000	169	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		823.00000	907	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		363.00000	300	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		427.00000	487	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		311.00000	255	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		525.00000	593	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		281.00000	230	22.53	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		595.00000	668	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		254.00000	207	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		668.00000	745	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		242.00000	197	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		706.00000	785	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		267.00000	218	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		631.00000	706	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		453.00000	372	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		317.00000	360	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		311.00000	255	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		525.00000	593	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		267.00000	218	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		631.00000	706	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		296.00000	242	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		560.00000	630	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		102.00000	83	27.35	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,516.00000	1,620	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		242.00000	197	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		706.00000	785	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		230.00000	187	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		744.00000	825	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		230.00000	187	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		744.00000	825	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		199.00000	161	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		863.00000	949	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		219.00000	178	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		783.00000	866	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		798.00000	694	19.86	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		112.00000	131	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			173.00000	140	24.72	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			987.00000	1,077	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			165.00000	133	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,029.00000	1,121	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			173.00000	140	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			987.00000	1,077	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			181.00000	146	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			945.00000	1,034	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			209.00000	169	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			823.00000	907	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			157.00000	127	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,071.00000	1,165	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			137.00000	111	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,202.00000	1,299	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			121.00000	98	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,335.00000	1,435	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			111.00000	90	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,425.00000	1,527	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			106.00000	86	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,471.00000	1,574	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			121.00000	98	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,335.00000	1,435	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			98.00000	80	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,562.00000	1,667	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			106.00000	86	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,471.00000	1,574	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			81.00000	66	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,795.00000	1,904	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			63.00000	50	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,127.00000	2,238	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			70.00000	57	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,984.00000	2,094	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			78.00000	64	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,842.00000	1,951	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			78.00000	64	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,842.00000	1,951	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			68.00000	54	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,032.00000	2,142	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			53.00000	42	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,317.00000	2,430	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			49.00000	39	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,413.00000	2,527	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			47.00000	37	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,461.00000	2,575	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			44.00000	35	31.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,558.00000	2,672	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		38.00000	30	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,752.00000	2,867	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		32.00000	25	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,996.00000	3,112	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		33.00000	26	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,947.00000	3,063	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		35.00000	28	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,849.00000	2,965	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		56.00000	44	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,270.00000	2,382	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		51.00000	40	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,365.00000	2,478	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		42.00000	33	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,606.00000	2,721	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		39.00000	31	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,703.00000	2,818	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		38.00000	30	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,752.00000	2,867	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		60.00000	48	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,174.00000	2,285	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		66.00000	52	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,080.00000	2,190	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		46.00000	36	31.08	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,510.00000	2,624	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		41.00000	32	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,655.00000	2,770	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		66.00000	52	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,080.00000	2,190	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		29.00000	23	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,094.00000	3,211	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		30.00000	24	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,045.00000	3,162	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		27.00000	21	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,241.00000	3,359	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		28.00000	22	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,143.00000	3,260	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		13.00000	9	34.80	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,227.00000	4,346	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		22.00000	17	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,536.00000	3,655	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		23.00000	18	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,438.00000	3,556	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		17.00000	13	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,932.00000	4,051	35.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call		11.00000	8	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,325.00000	4,445	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		6.00000	4	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,721.00000	4,842	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		4.00000	2	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,118.00000	5,240	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		18.00000	14	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,833.00000	3,952	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		7.00000	5	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,622.00000	4,743	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		4.00000	3	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,018.00000	5,140	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		144.00000	116	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,158.00000	1,254	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		87.00000	71	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,701.00000	1,809	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		16.00000	11	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,031.00000	4,149	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		3.00000	2	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,217.00000	5,340	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		94.00000	77	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,608.00000	1,714	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		60.00000	48	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,174.00000	2,285	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		25.00000	19	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,339.00000	3,457	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		9.00000	6	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,523.00000	4,643	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		190.00000	154	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		904.00000	991	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		20.00000	15	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,734.00000	3,853	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		2.00000	1	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,516.00000	5,639	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		10.00000	7	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,424.00000	4,544	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		4.00000	3	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,018.00000	5,140	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		2.00000	1	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,616.00000	5,739	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		21.00000	16	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,635.00000	3,754	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		6.00000	4	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,820.00000	4,941	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		2.00000	1	33.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,416.00000	5,539	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		15.00000	10	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,129.00000	4,248	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		6.00000	4	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,721.00000	4,842	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		3.00000	2	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,317.00000	5,439	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		116.00000	94	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,380.00000	1,481	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		73.00000	59	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,937.00000	2,047	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		20.00000	16	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,684.00000	3,803	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		12.00000	8	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,276.00000	4,396	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		5.00000	3	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,869.00000	4,991	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		2.00000	1	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,466.00000	5,589	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		20.00000	15	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,734.00000	3,853	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		126.00000	102	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,290.00000	1,390	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		32.00000	25	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,996.00000	3,112	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		21.00000	17	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,585.00000	3,704	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		14.00000	9	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,178.00000	4,297	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		6.00000	4	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,770.00000	4,892	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		144.00000	116	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,158.00000	1,254	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		16.00000	11	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,031.00000	4,149	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		84.00000	68	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,748.00000	1,856	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		34.00000	27	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,898.00000	3,014	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		23.00000	18	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,487.00000	3,605	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		15.00000	11	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,080.00000	4,198	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		3.00000	2	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,167.00000	5,290	33.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			27.00000	21	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,241.00000	3,359	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			625.00000	530	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			189.00000	218	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			181.00000	146	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			945.00000	1,034	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			28.00000	22	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,192.00000	3,309	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			19.00000	15	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,783.00000	3,902	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			658.00000	561	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			172.00000	198	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			132.00000	106	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,246.00000	1,344	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			26.00000	20	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,290.00000	3,408	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			18.00000	14	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,882.00000	4,002	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			9.00000	6	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,473.00000	4,594	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			2.00000	1	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,666.00000	5,789	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			18.00000	14	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,833.00000	3,952	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			1.00000	1	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,815.00000	5,938	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			1.00000	1	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,716.00000	5,839	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			19.00000	15	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,783.00000	3,902	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			10.00000	7	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,375.00000	4,495	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			2.00000	1	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,566.00000	5,689	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			1.00000	1	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,915.00000	6,038	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			594.00000	501	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			208.00000	239	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			21.00000	17	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,585.00000	3,704	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			6.00000	4	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,770.00000	4,892	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,965.00000	6,088	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			3.00000	2	33.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,367.00000	5,489	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		563.00000	473	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		228.00000	261	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		3.00000	2	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,267.00000	5,390	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		914.00000	805	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		78.00000	92	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		219.00000	178	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		783.00000	866	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		8.00000	5	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,572.00000	4,693	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		5.00000	3	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,969.00000	5,091	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		954.00000	844	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		69.00000	81	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		691.00000	592	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		155.00000	180	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		165.00000	133	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,029.00000	1,121	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		36.00000	29	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,800.00000	2,916	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		23.00000	18	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,487.00000	3,605	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		3.00000	2	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,267.00000	5,390	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		874.00000	767	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		88.00000	104	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,220.00000	1,099	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		34.00000	36	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		594.00000	501	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		208.00000	239	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,267.00000	1,145	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		31.00000	33	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		63.00000	50	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,127.00000	2,238	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,174.00000	1,053	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	40	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		563.00000	473	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		228.00000	261	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		58.00000	46	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,222.00000	2,334	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		12.00000	8	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,276.00000	4,396	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,174.00000	1,053	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	40	19.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,314.00000	1,192	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			28.00000	29	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,536.00000	4,412	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,037.00000	2,913	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,552.00000	1,430	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			16.00000	17	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,464.00000	7,588	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,786.00000	4,662	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,286.00000	3,163	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,795.00000	1,672	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	10	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			534.00000	446	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			248.00000	284	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,215.00000	7,338	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			8.00000	5	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,572.00000	4,693	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,087.00000	2,963	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,090.00000	1,967	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			5.00000	5	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,128.00000	1,009	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			42.00000	47	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,289.00000	2,166	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,515.00000	6,638	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,065.00000	7,188	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,336.00000	3,213	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,339.00000	2,215	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,361.00000	1,239	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			25.00000	27	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,165.00000	7,288	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,236.00000	3,113	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	0	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,239.00000	2,116	24.18	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	5.85	Put			4.00000	4	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,265.00000	7,388	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,186.00000	3,063	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,190.00000	2,066	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,315.00000	7,438	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,436.00000	3,313	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,438.00000	2,315	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	3	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,456.00000	1,334	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			20.00000	21	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,486.00000	3,363	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,488.00000	2,365	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,504.00000	1,382	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			18.00000	19	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,015.00000	7,138	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,636.00000	3,512	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,638.00000	2,514	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,649.00000	1,526	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			13.00000	14	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			761.00000	659	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			125.00000	146	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			73.00000	59	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,937.00000	2,047	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			1.00000	0	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,865.00000	6,988	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,736.00000	3,612	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,737.00000	2,614	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,746.00000	1,623	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			10.00000	11	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			1.00000	0	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,765.00000	6,888	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,786.00000	3,662	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,787.00000	2,664	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			1.00000	0	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,715.00000	6,838	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,836.00000	3,712	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,837.00000	2,713	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,844.00000	1,721	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	9	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	0	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,665.00000	6,788	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,686.00000	3,562	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,687.00000	2,564	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,697.00000	1,575	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			11.00000	12	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	0	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,815.00000	6,938	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,036.00000	3,912	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,041.00000	1,918	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			5.00000	6	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,083.00000	966	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			47.00000	54	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			1.00000	0	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,465.00000	6,588	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,136.00000	4,012	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,137.00000	3,013	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,140.00000	2,017	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			24.00000	19	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,388.00000	3,507	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			1.00000	1	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,365.00000	6,488	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			1.00000	1	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,865.00000	5,988	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,864.00000	7,988	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			17.00000	12	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,981.00000	4,100	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	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			7,964.00000	8,088	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,936.00000	3,812	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,937.00000	2,813	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,942.00000	1,819	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			6.00000	7	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			996.00000	884	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			60.00000	71	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			1.00000	1	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,065.00000	6,188	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,064.00000	8,188	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,165.00000	6,288	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,164.00000	8,288	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,886.00000	3,762	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,887.00000	2,763	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,893.00000	1,770	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			7.00000	8	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			954.00000	844	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			69.00000	81	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			1.00000	1	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,115.00000	6,238	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,114.00000	8,238	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			1.00000	1	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,315.00000	6,438	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,314.00000	8,438	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,364.00000	8,488	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,586.00000	3,463	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,588.00000	2,464	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			2.00000	2	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,600.00000	1,478	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			14.00000	16	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			726.00000	625	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			140.00000	163	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			1.00000	0	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,415.00000	6,538	34.12	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	16.50	Call		0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,414.00000	8,538	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		1.00000	1	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,215.00000	6,338	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,214.00000	8,338	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,086.00000	3,962	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,914.00000	8,038	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,236.00000	4,112	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		1.00000	1	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,765.00000	5,889	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,764.00000	7,888	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,986.00000	3,862	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,987.00000	2,863	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,991.00000	1,869	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	6	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,038.00000	925	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		52.00000	62	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		1.00000	1	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,015.00000	6,138	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,014.00000	8,138	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,186.00000	4,062	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,814.00000	7,938	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		1.00000	1	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,265.00000	6,388	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,264.00000	8,388	36.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.08800	8.21340		20.89	404,400.00	50	2,886.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		820.00000	726	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		256.00000	288	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		536.00000	468	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		523.00000	580	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		481.00000	418	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		617.00000	680	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		205.00000	177	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,642.00000	1,739	26.33	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 15/03/2010 Currency Future	8.45	Call			448.00000	389	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			684.00000	751	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			464.00000	403	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			650.00000	715	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			432.00000	375	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			718.00000	787	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			499.00000	434	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			585.00000	646	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			97.00000	84	30.31	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,934.00000	3,046	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			278.00000	240	24.63	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,215.00000	1,302	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			604.00000	524	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			440.00000	486	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			558.00000	486	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			494.00000	548	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			517.00000	451	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			554.00000	613	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			580.00000	504	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			467.00000	516	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			628.00000	546	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			414.00000	458	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			57.00000	49	33.37	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,144.00000	4,261	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			417.00000	361	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			753.00000	823	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			183.00000	159	27.01	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,820.00000	1,921	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			389.00000	337	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			825.00000	899	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			402.00000	349	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			789.00000	861	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			375.00000	325	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			862.00000	937	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			363.00000	314	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			899.00000	976	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			327.00000	283	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,014.00000	1,095	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			296.00000	256	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,133.00000	1,218	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			317.00000	274	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,053.00000	1,136	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			339.00000	293	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			975.00000	1,055	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			253.00000	218	25.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,339.00000	1,430	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			238.00000	205	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,424.00000	1,517	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			217.00000	188	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,554.00000	1,650	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			231.00000	199	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,467.00000	1,561	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			205.00000	177	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,642.00000	1,739	26.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			79.00000	68	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,366.00000	3,480	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			211.00000	182	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,598.00000	1,694	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			178.00000	155	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,865.00000	1,967	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			165.00000	143	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,001.00000	2,105	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			144.00000	124	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,231.00000	2,336	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			161.00000	139	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,047.00000	2,151	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			174.00000	151	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,910.00000	2,013	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			174.00000	151	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,910.00000	2,013	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			157.00000	135	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,093.00000	2,197	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			157.00000	135	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,093.00000	2,197	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			129.00000	111	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,416.00000	2,523	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			126.00000	108	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,462.00000	2,570	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			133.00000	114	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,369.00000	2,476	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			122.00000	105	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,509.00000	2,617	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			113.00000	97	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,650.00000	2,759	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			100.00000	86	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,886.00000	2,998	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			89.00000	76	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,125.00000	3,238	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			91.00000	78	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,077.00000	3,190	30.70	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	11.10	Call		95.00000	82	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,982.00000	3,094	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		93.00000	80	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,029.00000	3,142	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		108.00000	92	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,744.00000	2,854	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		110.00000	95	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,697.00000	2,807	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		102.00000	88	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,839.00000	2,950	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		97.00000	84	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,934.00000	3,046	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		105.00000	90	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,791.00000	2,902	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		116.00000	100	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,603.00000	2,712	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		122.00000	105	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,509.00000	2,617	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		110.00000	95	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,697.00000	2,807	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		87.00000	75	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,173.00000	3,287	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		81.00000	70	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,308.00000	3,422	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		85.00000	73	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,221.00000	3,335	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		85.00000	73	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,221.00000	3,335	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		83.00000	71	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,269.00000	3,383	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		74.00000	64	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,511.00000	3,626	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		81.00000	70	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,318.00000	3,432	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		71.00000	62	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,608.00000	3,724	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		78.00000	67	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,414.00000	3,529	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		76.00000	66	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,462.00000	3,578	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		194.00000	168	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,730.00000	1,830	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		165.00000	143	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,001.00000	2,105	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		148.00000	127	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,185.00000	2,289	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		140.00000	120	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,277.00000	2,382	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		51.00000	43	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,388.00000	4,505	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		224.00000	193	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,510.00000	1,605	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		76.00000	66	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,462.00000	3,578	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		32.00000	27	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,519.00000	5,639	35.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		245.00000	212	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,382.00000	1,474	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		108.00000	92	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,744.00000	2,854	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		34.00000	29	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,370.00000	5,491	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		261.00000	225	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,297.00000	1,387	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		35.00000	30	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,272.00000	5,392	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		269.00000	232	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,256.00000	1,344	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		95.00000	82	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,982.00000	3,094	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		36.00000	30	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,222.00000	5,342	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		287.00000	248	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,174.00000	1,260	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		37.00000	32	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,124.00000	5,244	35.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		68.00000	59	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,705.00000	3,821	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		29.00000	25	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,766.00000	5,887	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		199.00000	172	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,686.00000	1,784	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		73.00000	63	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,559.00000	3,675	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		70.00000	60	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,656.00000	3,772	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		30.00000	25	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,716.00000	5,837	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		68.00000	59	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,705.00000	3,821	32.40	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	11.95	Call			66.00000	57	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,802.00000	3,919	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			63.00000	55	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,900.00000	4,017	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			27.00000	23	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,964.00000	6,085	36.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			188.00000	163	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,775.00000	1,875	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			87.00000	75	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,173.00000	3,287	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			70.00000	60	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,656.00000	3,772	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			67.00000	58	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,754.00000	3,870	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			29.00000	24	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,815.00000	5,936	36.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			31.00000	26	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,617.00000	5,738	36.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			253.00000	218	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,339.00000	1,430	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			34.00000	29	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,321.00000	5,441	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			350.00000	303	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			937.00000	1,015	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			39.00000	33	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,025.00000	5,145	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			317.00000	274	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,053.00000	1,136	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			119.00000	102	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,556.00000	2,664	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			93.00000	80	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,029.00000	3,142	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			36.00000	31	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,173.00000	5,293	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			105.00000	90	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,791.00000	2,902	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			83.00000	71	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,269.00000	3,383	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			33.00000	28	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,420.00000	5,540	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			126.00000	108	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,462.00000	2,570	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			119.00000	102	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,556.00000	2,664	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			38.00000	32	35.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,075.00000	5,194	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		306.00000	265	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,093.00000	1,177	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		33.00000	28	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,469.00000	5,590	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		39.00000	33	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,976.00000	5,095	34.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		136.00000	117	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,323.00000	2,429	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		42.00000	36	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,829.00000	4,948	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		140.00000	120	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,277.00000	2,382	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		43.00000	36	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,779.00000	4,898	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		45.00000	38	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,681.00000	4,800	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		153.00000	131	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,139.00000	2,243	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		144.00000	124	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,231.00000	2,336	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		44.00000	37	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,730.00000	4,849	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		169.00000	147	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,956.00000	2,059	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		52.00000	44	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,339.00000	4,456	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		188.00000	163	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,775.00000	1,875	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		55.00000	46	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,241.00000	4,358	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		653.00000	569	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		389.00000	431	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		56.00000	48	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,192.00000	4,310	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		161.00000	139	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,047.00000	2,151	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		153.00000	131	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,139.00000	2,243	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		48.00000	41	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,534.00000	4,653	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		183.00000	159	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,820.00000	1,921	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		53.00000	45	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,290.00000	4,407	33.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			678.00000	593	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			365.00000	405	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			199.00000	172	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,686.00000	1,784	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			231.00000	199	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,467.00000	1,561	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			56.00000	48	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,192.00000	4,310	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			851.00000	756	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			237.00000	268	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			883.00000	786	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			219.00000	248	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			245.00000	212	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,382.00000	1,474	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			58.00000	50	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,095.00000	4,212	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			915.00000	817	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			202.00000	229	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,563.00000	4,438	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,068.00000	2,942	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	4	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,605.00000	1,485	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			42.00000	47	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			49.00000	41	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,485.00000	4,603	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			15.00000	11	38.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,451.00000	7,573	38.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,813.00000	4,688	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,316.00000	3,191	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,837.00000	1,716	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	28	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			16.00000	13	37.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,203.00000	7,325	37.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,055.00000	950	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			141.00000	162	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			287.00000	248	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,174.00000	1,260	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			269.00000	232	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,256.00000	1,344	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			211.00000	182	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,598.00000	1,694	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			65.00000	56	32.79	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 15/03/2010 Currency Future	12.00	Put			3,851.00000	3,968	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,117.00000	2,992	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			4.00000	4	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,127.00000	2,002	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			13.00000	14	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,211.00000	1,097	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			98.00000	109	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			62.00000	54	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,949.00000	4,066	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			40.00000	34	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,927.00000	5,046	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,267.00000	3,141	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	3	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,275.00000	2,149	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			11.00000	11	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,338.00000	1,220	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			75.00000	82	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,324.00000	2,198	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	10	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,382.00000	1,263	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			68.00000	75	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,366.00000	3,241	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			3.00000	3	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,373.00000	2,248	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	10	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,425.00000	1,307	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			62.00000	69	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			705.00000	618	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			342.00000	380	20.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,167.00000	3,042	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			4.00000	4	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,176.00000	2,050	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			13.00000	12	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,253.00000	1,136	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			90.00000	98	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,466.00000	3,340	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,472.00000	2,346	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	8	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,514.00000	1,395	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			51.00000	57	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			761.00000	671	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			297.00000	333	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,516.00000	3,390	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	28.12	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	5.70	Call			2,522.00000	2,396	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,559.00000	1,439	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	51	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			790.00000	698	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			276.00000	310	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			60.00000	51	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,046.00000	4,163	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,665.00000	3,540	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,671.00000	2,545	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	7	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,697.00000	1,576	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			34.00000	38	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			41.00000	35	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,878.00000	4,997	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,715.00000	3,590	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,720.00000	2,594	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	6	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,744.00000	1,622	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			30.00000	34	19.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,815.00000	3,689	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,819.00000	2,694	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	6	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			983.00000	882	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			170.00000	194	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,765.00000	3,639	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,770.00000	2,644	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			6.00000	6	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,790.00000	1,669	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			27.00000	31	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			949.00000	849	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			185.00000	211	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,615.00000	3,490	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,621.00000	2,495	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	7	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,651.00000	1,530	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			37.00000	42	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,865.00000	3,739	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,869.00000	2,743	24.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put		6.00000	5	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,885.00000	1,763	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		21.00000	25	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,019.00000	915	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		155.00000	177	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,014.00000	3,889	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,018.00000	2,892	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		5.00000	4	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,028.00000	1,905	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		15.00000	17	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,129.00000	1,022	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		116.00000	134	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,114.00000	3,989	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		50.00000	42	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,436.00000	4,554	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		28.00000	23	36.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,914.00000	6,035	36.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		12.00000	9	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,899.00000	8,021	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		27.00000	22	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,013.00000	6,134	36.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		12.00000	9	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		7,998.00000	8,121	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call		3,914.00000	3,789	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put		1.00000	1	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call		2,919.00000	2,793	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put		5.00000	5	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call		1,932.00000	1,810	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put		19.00000	22	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call		26.00000	21	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put		6,112.00000	6,233	36.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call		11.00000	8	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put		8,098.00000	8,220	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		24.00000	20	36.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		6,211.00000	6,332	36.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		10.00000	8	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		8,197.00000	8,320	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		25.00000	21	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		6,162.00000	6,283	36.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		11.00000	8	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		8,147.00000	8,270	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		23.00000	19	37.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		6,360.00000	6,481	37.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call			10.00000	7	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,346.00000	8,469	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			22.00000	18	37.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,409.00000	6,530	37.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			9.00000	7	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,396.00000	8,519	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,565.00000	3,440	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	2	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,571.00000	2,446	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	8	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			22.00000	18	37.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,459.00000	6,580	37.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			9.00000	7	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,446.00000	8,569	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			24.00000	20	36.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,261.00000	6,382	36.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			10.00000	8	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,247.00000	8,370	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			4,064.00000	3,939	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			2,078.00000	1,954	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	16	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			1,170.00000	1,059	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			107.00000	121	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			61.00000	52	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			3,998.00000	4,114	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			12.00000	9	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			7,949.00000	8,071	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			4,164.00000	4,039	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			1.00000	1	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			28.00000	24	36.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			5,865.00000	5,986	36.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			12.00000	10	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			7,849.00000	7,972	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			4,214.00000	4,089	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	1	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			3,217.00000	3,091	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			3.00000	3	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			2,225.00000	2,099	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			12.00000	11	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,295.00000	1,178	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			82.00000	90	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			13.00000	10	38.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			7,799.00000	7,922	38.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,964.00000	3,839	30.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,968.00000	2,843	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		5.00000	5	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,980.00000	1,858	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	20	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		1,092.00000	986	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		128.00000	148	19.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		26.00000	22	36.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,063.00000	6,184	36.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		11.00000	9	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,048.00000	8,171	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		23.00000	19	36.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,310.00000	6,431	36.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		10.00000	7	38.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,296.00000	8,419	38.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.21170	8.33900		21.18	1,437,047.50	175	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		274.00000	243	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,935.00000	2,032	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,019.00000	923	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		280.00000	312	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		646.00000	576	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		657.00000	714	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		627.00000	559	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		688.00000	747	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		592.00000	527	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		753.00000	815	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		559.00000	497	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		820.00000	886	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		610.00000	543	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		721.00000	781	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		576.00000	512	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		787.00000	850	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		544.00000	483	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		855.00000	921	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		119.00000	105	31.28	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,930.00000	4,044	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		666.00000	594	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		627.00000	682	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		364.00000	322	24.58	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,425.00000	1,511	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		708.00000	630	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		569.00000	619	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		903.00000	814	20.34	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		364.00000	402	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		687.00000	612	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put		598.00000	650	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		403.00000	357	24.01	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,264.00000	1,345	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		730.00000	651	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		541.00000	589	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		529.00000	470	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		890.00000	958	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		500.00000	444	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		961.00000	1,032	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		514.00000	456	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		925.00000	995	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		486.00000	431	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		997.00000	1,070	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		448.00000	397	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,109.00000	1,186	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		473.00000	420	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,034.00000	1,108	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		436.00000	387	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,147.00000	1,225	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		414.00000	367	23.87	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,225.00000	1,305	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		425.00000	376	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,186.00000	1,265	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		461.00000	408	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,072.00000	1,147	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		347.00000	307	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,508.00000	1,595	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		322.00000	285	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,633.00000	1,724	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		338.00000	299	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,549.00000	1,638	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		307.00000	272	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,718.00000	1,810	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		330.00000	292	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,591.00000	1,680	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		128.00000	114	30.71	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,689.00000	3,802	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		315.00000	279	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,676.00000	1,767	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		257.00000	228	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,068.00000	2,166	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		231.00000	204	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,292.00000	2,392	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		252.00000	223	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,113.00000	2,212	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			268.00000	238	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,979.00000	2,076	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			364.00000	322	24.58	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,425.00000	1,511	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			800.00000	716	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			461.00000	505	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			300.00000	266	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,761.00000	1,854	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			287.00000	254	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,848.00000	1,943	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			263.00000	233	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,024.00000	2,121	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			241.00000	213	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,202.00000	2,301	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			110.00000	96	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,171.00000	4,285	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			776.00000	694	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			487.00000	532	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			293.00000	260	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,804.00000	1,898	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			281.00000	249	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,892.00000	1,987	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			246.00000	218	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,157.00000	2,256	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			236.00000	208	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,247.00000	2,347	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			108.00000	95	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,219.00000	4,333	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			287.00000	254	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,848.00000	1,943	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			241.00000	213	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,202.00000	2,301	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			221.00000	195	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,382.00000	2,483	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			102.00000	90	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,363.00000	4,478	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			268.00000	238	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,979.00000	2,076	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			236.00000	208	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,247.00000	2,347	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			226.00000	199	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,337.00000	2,437	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			216.00000	191	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,427.00000	2,529	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			207.00000	182	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,518.00000	2,621	27.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		97.00000	85	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,508.00000	4,624	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		293.00000	260	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,804.00000	1,898	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		104.00000	91	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,315.00000	4,430	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		931.00000	840	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		342.00000	378	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		355.00000	314	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,466.00000	1,553	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		281.00000	249	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,892.00000	1,987	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		960.00000	867	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		321.00000	355	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		300.00000	266	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,761.00000	1,854	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		117.00000	104	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,978.00000	4,092	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		989.00000	895	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		300.00000	333	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		373.00000	331	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,384.00000	1,469	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		355.00000	314	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,466.00000	1,553	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		115.00000	102	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,026.00000	4,140	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		383.00000	339	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,344.00000	1,427	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,589.00000	4,462	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,098.00000	2,971	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	9	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,668.00000	1,548	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		79.00000	86	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		162.00000	143	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,073.00000	3,181	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		62.00000	55	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,973.00000	6,093	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		41.00000	35	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,452.00000	7,574	36.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,839.00000	4,712	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,345.00000	3,218	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		6.00000	6	24.73	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 14/06/2010 Currency Future	6.50	Call			1,890.00000	1,768	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			51.00000	56	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			179.00000	158	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,840.00000	2,946	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			106.00000	93	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,267.00000	4,381	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			66.00000	58	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,727.00000	5,847	34.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			43.00000	38	36.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,204.00000	7,326	36.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,181.00000	1,078	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			192.00000	217	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			393.00000	348	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,304.00000	1,386	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			338.00000	299	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,549.00000	1,638	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			131.00000	116	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,642.00000	3,754	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,147.00000	3,020	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,171.00000	2,043	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			32.00000	32	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,296.00000	1,181	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			157.00000	169	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			165.00000	146	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,026.00000	3,134	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			84.00000	74	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,945.00000	5,062	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,363.00000	2,236	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			24.00000	25	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,456.00000	1,339	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			117.00000	127	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			124.00000	110	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,785.00000	3,899	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			89.00000	78	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,750.00000	4,867	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			156.00000	138	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,167.00000	3,276	29.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			111.00000	98	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,122.00000	4,236	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			80.00000	70	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,091.00000	5,209	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,395.00000	3,268	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,412.00000	2,285	20.81	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put		23.00000	23	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,498.00000	1,380	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		109.00000	118	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		825.00000	740	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		436.00000	478	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		150.00000	133	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,261.00000	3,371	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		78.00000	68	33.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,189.00000	5,307	33.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,246.00000	3,119	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		7.00000	7	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,267.00000	2,140	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		28.00000	28	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,375.00000	1,259	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		136.00000	147	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		753.00000	672	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		514.00000	560	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		212.00000	186	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,473.00000	2,575	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		142.00000	126	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,403.00000	3,514	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		74.00000	65	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,335.00000	5,454	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,197.00000	3,069	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,219.00000	2,091	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		30.00000	30	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,335.00000	1,219	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		146.00000	158	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		140.00000	124	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,451.00000	3,562	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		100.00000	88	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,411.00000	4,526	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		73.00000	64	33.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,384.00000	5,503	33.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		203.00000	179	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,564.00000	2,667	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		138.00000	122	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,499.00000	3,610	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		99.00000	87	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,460.00000	4,575	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		72.00000	63	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,433.00000	5,552	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		148.00000	130	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,309.00000	3,419	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call		76.00000	67	33.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,237.00000	5,356	33.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,445.00000	3,317	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,460.00000	2,333	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		21.00000	22	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,540.00000	1,421	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		101.00000	109	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		850.00000	764	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		411.00000	452	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		231.00000	204	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,292.00000	2,392	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		153.00000	135	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,214.00000	3,324	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		79.00000	69	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,140.00000	5,258	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,494.00000	3,367	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		5.00000	5	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,509.00000	2,382	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		20.00000	20	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,582.00000	1,463	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		93.00000	101	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		876.00000	788	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		387.00000	427	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,544.00000	3,417	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,557.00000	2,431	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		18.00000	19	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,625.00000	1,505	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		86.00000	93	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		159.00000	140	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,120.00000	3,229	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		113.00000	100	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,074.00000	4,188	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		81.00000	71	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,042.00000	5,160	33.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,693.00000	3,566	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	4	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,704.00000	2,577	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		15.00000	15	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,756.00000	1,634	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		67.00000	73	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		168.00000	149	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,979.00000	3,087	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		85.00000	75	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,896.00000	5,013	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,743.00000	3,616	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,753.00000	2,626	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		14.00000	14	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,800.00000	1,678	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		61.00000	67	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		172.00000	152	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,933.00000	3,040	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		120.00000	107	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,881.00000	3,995	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		86.00000	76	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,847.00000	4,964	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,793.00000	3,665	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	4	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,802.00000	2,675	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		13.00000	13	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,845.00000	1,723	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		56.00000	61	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,050.00000	953	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		261.00000	291	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		175.00000	155	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,886.00000	2,993	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		122.00000	109	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,833.00000	3,947	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		88.00000	77	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,799.00000	4,916	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,843.00000	3,715	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	3	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,851.00000	2,724	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	13	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,081.00000	983	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		242.00000	271	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,644.00000	3,516	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	4	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,655.00000	2,528	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		16.00000	17	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,712.00000	1,591	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		73.00000	79	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		58.00000	50	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,219.00000	6,339	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		145.00000	128	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,356.00000	3,467	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		57.00000	50	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,268.00000	6,388	35.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			56.00000	49	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,317.00000	6,437	35.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,041.00000	3,914	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	3	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,048.00000	2,921	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	10	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,075.00000	1,950	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			36.00000	39	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,219.00000	1,112	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			180.00000	200	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			95.00000	84	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,556.00000	4,672	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			61.00000	54	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,022.00000	6,142	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,091.00000	3,964	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,123.00000	1,997	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			34.00000	35	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,257.00000	1,146	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			168.00000	184	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			36.00000	31	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,947.00000	8,069	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,992.00000	3,864	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	3	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,999.00000	2,872	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,028.00000	1,904	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			39.00000	42	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			61.00000	53	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,072.00000	6,191	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			35.00000	29	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,046.00000	8,168	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,892.00000	3,765	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,900.00000	2,773	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	12	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,936.00000	1,813	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			47.00000	51	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,114.00000	1,014	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			225.00000	252	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			59.00000	51	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,170.00000	6,289	35.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			33.00000	28	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,144.00000	8,266	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			32.00000	27	37.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,243.00000	8,365	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		33.00000	27	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,194.00000	8,316	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		203.00000	179	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,564.00000	2,667	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		99.00000	87	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,460.00000	4,575	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		54.00000	47	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,415.00000	6,536	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		30.00000	25	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,391.00000	8,513	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		54.00000	47	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,415.00000	6,536	35.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,594.00000	3,466	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	5	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,606.00000	2,479	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		17.00000	18	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		198.00000	175	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,609.00000	2,713	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		54.00000	47	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,465.00000	6,585	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		29.00000	24	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,440.00000	8,563	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		194.00000	171	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,655.00000	2,759	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		53.00000	46	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,514.00000	6,634	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		29.00000	24	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,490.00000	8,612	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		31.00000	26	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,292.00000	8,414	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		35.00000	30	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		7,996.00000	8,118	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		4,141.00000	4,014	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		63.00000	55	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		5,924.00000	6,044	34.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		36.00000	31	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		7,897.00000	8,020	37.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		4,191.00000	4,064	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		64.00000	56	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		5,875.00000	5,994	34.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		37.00000	32	37.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		7,848.00000	7,970	37.33	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			12.93010	13.10700		16.82	737,015.70	57	26,634.00
£ / R On 14/09/2009 Currency Future	13.10	Call		240.00000	164	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		233.00000	334	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		160.00000	108	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		403.00000	528	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		148.00000	100	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		441.00000	570	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		160.00000	108	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		403.00000	528	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		148.00000	100	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		441.00000	570	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		137.00000	93	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		480.00000	613	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		118.00000	80	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		561.00000	700	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		102.00000	69	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		645.00000	789	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		102.00000	69	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		645.00000	789	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		204.00000	138	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		297.00000	408	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		240.00000	164	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		233.00000	334	17.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		335.00000	213	16.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		178.00000	233	16.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		270.00000	179	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		213.00000	299	17.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		370.00000	242	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		163.00000	212	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		443.00000	306	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		136.00000	175	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		302.00000	195	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		195.00000	265	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		204.00000	138	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		297.00000	408	18.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		109.00000	74	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		602.00000	744	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		127.00000	86	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		520.00000	656	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		173.00000	117	19.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		366.00000	487	19.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		221.00000	151	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		264.00000	370	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		370.00000	242	17.16	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	12.90	Put			163.00000	212	17.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			188.00000	127	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			331.00000	447	19.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			221.00000	151	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			264.00000	370	18.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			482.00000	340	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			125.00000	160	18.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			406.00000	273	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			149.00000	193	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			56.00000	39	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,049.00000	1,209	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			83.00000	57	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			776.00000	926	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			72.00000	50	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			865.00000	1,020	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			77.00000	53	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			820.00000	973	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			72.00000	50	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			865.00000	1,020	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			60.00000	42	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,003.00000	1,162	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			47.00000	33	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,190.00000	1,353	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			50.00000	35	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,143.00000	1,305	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			56.00000	39	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,049.00000	1,209	25.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			43.00000	30	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,286.00000	1,450	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			38.00000	28	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,381.00000	1,547	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			37.00000	26	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,430.00000	1,596	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			45.00000	32	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,238.00000	1,402	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			27.00000	20	31.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,770.00000	1,940	31.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			22.00000	15	32.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,015.00000	2,185	32.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			12.00000	9	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,505.00000	2,679	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			16.00000	11	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,259.00000	2,431	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			18.00000	13	33.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,161.00000	2,333	33.58	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 14/09/2009 Currency Future	15.15	Call			21.00000	14	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,064.00000	2,234	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			27.00000	20	31.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,770.00000	1,940	31.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			33.00000	24	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,526.00000	1,694	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			29.00000	21	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,672.00000	1,841	30.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			22.00000	15	32.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,015.00000	2,185	32.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			24.00000	17	32.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,917.00000	2,087	32.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			26.00000	19	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,819.00000	1,989	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			23.00000	16	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,966.00000	2,136	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			25.00000	18	32.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,868.00000	2,038	32.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			28.00000	21	31.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,721.00000	1,890	31.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			26.00000	19	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,819.00000	1,989	31.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			17.00000	12	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,210.00000	2,382	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			20.00000	14	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,113.00000	2,283	33.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			30.00000	22	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,623.00000	1,792	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			16.00000	11	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,259.00000	2,431	34.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			12.00000	9	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,505.00000	2,679	35.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			15.00000	10	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,358.00000	2,530	34.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			12.00000	8	35.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,555.00000	2,728	35.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			11.00000	8	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,604.00000	2,778	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			14.00000	10	34.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,407.00000	2,580	34.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			40.00000	29	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,333.00000	1,499	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			10.00000	7	35.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,703.00000	2,877	35.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			32.00000	23	29.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put		1,575.00000	1,743	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		28.00000	21	31.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,721.00000	1,890	31.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		16.00000	11	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,309.00000	2,481	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		45.00000	32	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,238.00000	1,402	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		64.00000	44	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		957.00000	1,114	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		68.00000	47	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		911.00000	1,067	24.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		53.00000	37	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,096.00000	1,257	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		35.00000	25	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,478.00000	1,645	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		17.00000	12	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,210.00000	2,382	33.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		9.00000	6	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,802.00000	2,976	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		16.00000	11	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,309.00000	2,481	34.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		10.00000	7	35.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,703.00000	2,877	35.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		9.00000	6	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,802.00000	2,976	36.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		8.00000	6	36.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,901.00000	3,076	36.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		7.00000	5	37.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,000.00000	3,175	37.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		23.00000	16	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,966.00000	2,136	32.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		13.00000	9	34.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,456.00000	2,629	34.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		11.00000	7	35.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,654.00000	2,827	35.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		13.00000	9	34.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,456.00000	2,629	34.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		10.00000	7	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,753.00000	2,927	36.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		9.00000	6	36.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,852.00000	3,026	36.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		8.00000	5	37.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,951.00000	3,125	37.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		40.00000	29	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,333.00000	1,499	28.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call		6.00000	4	38.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		3,199.00000	3,374	38.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		53.00000	37	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,096.00000	1,257	26.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		32.00000	23	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,575.00000	1,743	29.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		21.00000	14	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,064.00000	2,234	33.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		33.00000	24	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,526.00000	1,694	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		88.00000	60	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		731.00000	880	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		77.00000	53	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		820.00000	973	23.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		60.00000	42	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,003.00000	1,162	25.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		35.00000	25	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,478.00000	1,645	29.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		83.00000	57	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		776.00000	926	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call		95.00000	65	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put		688.00000	835	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		43.00000	30	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,286.00000	1,450	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		109.00000	74	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		602.00000	744	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,007.00000	4,830	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,507.00000	3,330	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	0	33.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,015.00000	1,838	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		8.00000	8	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		602.00000	450	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		95.00000	120	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		3.00000	2	41.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,996.00000	4,172	41.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		2.00000	1	50.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,495.00000	5,671	50.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		1.00000	0	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,994.00000	7,170	54.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,457.00000	5,280	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		3,957.00000	3,780	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,461.00000	2,284	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put		4.00000	3	32.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,000.00000	830	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		43.00000	50	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		5.00000	3	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,548.00000	3,723	39.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		2.00000	2	47.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,045.00000	5,222	47.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	53.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,544.00000	6,721	53.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,707.00000	5,530	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,207.00000	4,030	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,709.00000	2,532	34.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		2.00000	2	34.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,235.00000	1,061	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		28.00000	31	24.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		6.00000	4	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,299.00000	3,474	38.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		2.00000	2	46.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,795.00000	4,972	46.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	53.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,294.00000	6,471	53.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		561.00000	412	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		104.00000	132	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		687.00000	529	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		80.00000	99	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		521.00000	375	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		114.00000	145	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		730.00000	570	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		73.00000	89	20.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		644.00000	489	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		87.00000	109	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		406.00000	273	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		149.00000	193	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		521.00000	375	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		114.00000	145	18.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,207.00000	3,031	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		0.00000	1	36.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,213.00000	2,036	31.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		6.00000	6	31.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		4.00000	3	40.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,797.00000	3,972	40.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		1.00000	1	52.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,794.00000	5,971	52.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			0.00000	0	55.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,793.00000	7,970	55.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,107.00000	3,930	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,108.00000	2,931	36.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	36.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,114.00000	1,937	30.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			7.00000	7	30.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,140.00000	968	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			33.00000	38	23.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			3.00000	2	41.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,896.00000	4,072	41.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			1.00000	1	52.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,894.00000	6,071	52.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,893.00000	8,070	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,007.00000	3,830	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,008.00000	2,831	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	35.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,046.00000	876	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			39.00000	46	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			1.00000	1	52.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,994.00000	6,171	52.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,993.00000	8,170	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			2,959.00000	2,781	35.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			2.00000	1	35.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			1,966.00000	1,789	29.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			9.00000	9	29.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			3.00000	2	42.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			4,046.00000	4,222	42.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			1.00000	1	52.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			6,044.00000	6,221	52.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			8,043.00000	8,220	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			3,807.00000	3,630	30.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	30.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			2,809.00000	2,632	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			1,818.00000	1,641	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			11.00000	11	28.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			863.00000	697	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			56.00000	67	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			3.00000	2	43.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		4,196.00000	4,372	43.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		1.00000	1	53.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		6,194.00000	6,371	53.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		8,193.00000	8,370	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		3,707.00000	3,530	31.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	31.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		1,720.00000	1,543	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		13.00000	13	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		774.00000	611	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		67.00000	81	20.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		3.00000	2	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		4,296.00000	4,472	43.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		8,293.00000	8,470	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		3,657.00000	3,480	32.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	32.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		2,660.00000	2,482	33.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	2	33.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		1,671.00000	1,495	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		14.00000	14	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		3.00000	2	43.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		4,346.00000	4,522	43.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	53.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		6,344.00000	6,521	53.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		8,343.00000	8,520	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		3,607.00000	3,430	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	32.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		2,610.00000	2,433	33.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	33.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		1,622.00000	1,446	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		15.00000	16	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		3.00000	2	44.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		4,396.00000	4,572	44.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		6,394.00000	6,571	53.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		8,393.00000	8,570	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,510.00000	2,333	32.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		3.00000	3	32.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,524.00000	1,349	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		17.00000	19	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		2.00000	2	44.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,495.00000	4,672	44.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call		1.00000	1	53.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put		6,494.00000	6,671	53.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put		8,493.00000	8,670	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call		3,557.00000	3,380	33.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put		0.00000	0	33.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call		2,560.00000	2,383	33.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put		3.00000	3	33.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call		1,573.00000	1,397	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put		16.00000	17	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call		2.00000	2	44.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put		4,445.00000	4,622	44.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call		1.00000	1	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put		6,444.00000	6,621	53.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put		8,443.00000	8,620	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call		3,757.00000	3,580	31.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put		0.00000	0	31.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call		2,759.00000	2,582	34.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put		2.00000	2	34.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call		1,769.00000	1,592	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put		12.00000	12	28.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call		818.00000	654	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put		61.00000	74	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call		3.00000	2	43.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put		4,246.00000	4,422	43.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call		1.00000	1	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put		6,244.00000	6,421	53.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put		8,243.00000	8,420	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call		3,907.00000	3,730	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put		0.00000	0	29.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call		2,909.00000	2,731	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put		2.00000	1	35.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call		1,916.00000	1,740	29.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put		9.00000	10	29.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call		954.00000	785	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put		47.00000	55	21.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call		3.00000	2	42.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put		4,096.00000	4,272	42.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call		1.00000	1	52.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put		6,094.00000	6,271	52.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call		0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put		8,093.00000	8,270	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call		4,157.00000	3,980	27.83	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	8.95	Put			0.00000	0	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,158.00000	2,981	36.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	36.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,163.00000	1,987	31.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	31.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,188.00000	1,014	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			31.00000	34	23.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			4.00000	2	40.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,847.00000	4,022	40.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			1.00000	1	52.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,844.00000	6,021	52.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,843.00000	8,020	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,307.00000	4,130	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,307.00000	3,130	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	0	35.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,312.00000	2,135	31.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	5	31.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,331.00000	1,156	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			24.00000	26	24.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			4.00000	3	40.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,697.00000	3,873	40.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	1	51.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,695.00000	5,871	51.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			0.00000	0	55.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,693.00000	7,870	55.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,357.00000	4,180	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,357.00000	3,180	34.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,361.00000	2,184	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	4	32.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,379.00000	1,204	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			22.00000	24	25.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			4.00000	3	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,647.00000	3,823	40.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	1	51.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,645.00000	5,821	51.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			0.00000	0	55.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,643.00000	7,820	55.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,057.00000	3,880	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,058.00000	2,881	35.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	35.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			2,064.00000	1,888	30.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			7.00000	8	30.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,093.00000	922	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			36.00000	41	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			3.00000	2	41.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,946.00000	4,122	41.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			1.00000	1	52.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,944.00000	6,121	52.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,943.00000	8,120	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,457.00000	3,280	33.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			0.00000	0	33.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,476.00000	1,300	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			19.00000	20	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			2.00000	2	45.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,545.00000	4,722	45.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			0.00000	0	55.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,543.00000	8,720	55.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.14840		13.32400		18.11	6,324,380.40	481	15,266.00
£ / R On 14/12/2009 Currency Future	13.30	Call			574.00000	476	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			550.00000	627	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			479.00000	395	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			705.00000	797	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			462.00000	381	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			738.00000	832	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			446.00000	367	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			772.00000	869	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			462.00000	381	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			738.00000	832	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			430.00000	354	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			806.00000	905	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			415.00000	341	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			841.00000	943	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			374.00000	306	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			950.00000	1,058	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			387.00000	317	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			913.00000	1,019	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			720.00000	601	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			396.00000	453	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			532.00000	441	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			608.00000	693	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			620.00000	513	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			496.00000	564	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			644.00000	532	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			470.00000	534	18.11	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.05	Call			694.00000	577	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			420.00000	479	17.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			514.00000	425	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			640.00000	727	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			446.00000	367	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			772.00000	869	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			401.00000	329	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			877.00000	981	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			387.00000	317	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			913.00000	1,019	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			415.00000	341	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			841.00000	943	19.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			496.00000	410	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			672.00000	761	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			532.00000	441	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			608.00000	693	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			552.00000	458	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			578.00000	660	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			620.00000	513	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			496.00000	564	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			644.00000	532	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			470.00000	534	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			668.00000	554	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			444.00000	506	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			430.00000	354	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			806.00000	905	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			514.00000	425	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			640.00000	727	18.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			668.00000	554	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			444.00000	506	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			747.00000	626	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			373.00000	428	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			462.00000	381	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			738.00000	832	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			285.00000	232	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,261.00000	1,383	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			349.00000	285	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,025.00000	1,137	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			337.00000	275	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,063.00000	1,177	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			337.00000	275	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,063.00000	1,177	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			326.00000	266	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,102.00000	1,217	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			294.00000	240	21.10	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	14.25	Put			1,220.00000	1,341	21.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			258.00000	209	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,384.00000	1,511	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			275.00000	224	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,301.00000	1,425	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			266.00000	216	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,342.00000	1,468	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			250.00000	202	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,426.00000	1,554	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			194.00000	157	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,770.00000	1,908	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			200.00000	162	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,726.00000	1,863	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			234.00000	190	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,510.00000	1,641	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			219.00000	178	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,595.00000	1,729	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			206.00000	167	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,682.00000	1,819	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			182.00000	148	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,858.00000	1,999	23.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			172.00000	139	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,948.00000	2,091	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			162.00000	130	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,038.00000	2,182	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			123.00000	97	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,399.00000	2,548	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			326.00000	266	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,102.00000	1,217	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			305.00000	248	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,181.00000	1,300	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			374.00000	306	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			950.00000	1,058	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			234.00000	190	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,510.00000	1,641	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			315.00000	257	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,141.00000	1,258	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			242.00000	196	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,468.00000	1,598	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			226.00000	184	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,552.00000	1,685	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			213.00000	172	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,639.00000	1,774	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			167.00000	135	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,993.00000	2,137	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call		387.00000	317	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		913.00000	1,019	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		361.00000	295	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		987.00000	1,097	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		315.00000	257	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,141.00000	1,258	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		242.00000	196	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,468.00000	1,598	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		188.00000	152	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,814.00000	1,954	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		226.00000	184	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,552.00000	1,685	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		177.00000	143	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,903.00000	2,045	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		266.00000	216	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,342.00000	1,468	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		194.00000	157	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,770.00000	1,908	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		275.00000	224	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,301.00000	1,425	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,025.00000	4,850	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,539.00000	3,364	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		15.00000	15	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,077.00000	1,905	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		53.00000	56	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		833.00000	705	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		309.00000	356	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		105.00000	84	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,581.00000	2,735	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		35.00000	31	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,011.00000	4,183	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		21.00000	18	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,497.00000	5,670	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		13.00000	10	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,989.00000	7,162	33.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,474.00000	5,299	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,984.00000	3,808	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		10.00000	10	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,512.00000	2,336	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		38.00000	38	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,134.00000	985	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		160.00000	186	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		148.00000	116	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put		2,174.00000	2,318	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		48.00000	40	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,574.00000	3,742	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		24.00000	21	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,050.00000	5,222	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		15.00000	12	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,541.00000	6,714	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,724.00000	5,549	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,230.00000	4,055	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	7	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,755.00000	2,579	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		31.00000	31	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,347.00000	1,174	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		123.00000	126	16.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		58.00000	48	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,334.00000	3,499	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		26.00000	23	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,802.00000	4,974	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		17.00000	13	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,293.00000	6,465	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		775.00000	651	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		351.00000	403	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		959.00000	821	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		235.00000	272	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		895.00000	761	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		271.00000	313	17.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		775.00000	651	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		351.00000	403	17.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		864.00000	732	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		290.00000	334	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		804.00000	678	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		330.00000	379	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		596.00000	494	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		522.00000	595	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		349.00000	285	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,025.00000	1,137	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		552.00000	458	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		578.00000	660	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		326.00000	266	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,102.00000	1,217	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		361.00000	295	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		987.00000	1,097	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		496.00000	410	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		672.00000	761	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,244.00000	3,069	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			20.00000	21	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,270.00000	2,095	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			46.00000	47	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			40.00000	34	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,816.00000	3,986	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			19.00000	16	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,795.00000	5,968	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			10.00000	8	34.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,786.00000	7,959	34.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,131.00000	3,957	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	8	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,146.00000	2,971	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			22.00000	23	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,173.00000	1,999	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			49.00000	51	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,260.00000	1,093	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			136.00000	144	16.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			37.00000	32	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,913.00000	4,084	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			19.00000	16	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,895.00000	6,068	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			9.00000	7	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,885.00000	8,059	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,000.00000	2,824	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			26.00000	25	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,029.00000	1,857	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			55.00000	59	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			34.00000	30	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,060.00000	4,232	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			18.00000	15	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,044.00000	6,217	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			9.00000	7	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,035.00000	8,208	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,033.00000	3,857	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			9.00000	9	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,049.00000	2,873	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			25.00000	24	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,176.00000	1,020	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			152.00000	172	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			153.00000	121	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,129.00000	2,272	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			19.00000	15	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,995.00000	6,167	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			9.00000	7	34.63	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	21.30	Put			7,985.00000	8,158	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,835.00000	3,660	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			11.00000	11	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,853.00000	2,677	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			29.00000	29	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,889.00000	1,717	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			65.00000	69	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			1,027.00000	884	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			203.00000	236	17.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			132.00000	104	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,308.00000	2,456	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			32.00000	28	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,208.00000	4,380	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			17.00000	14	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,193.00000	6,366	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			8.00000	6	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,184.00000	8,358	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,687.00000	3,511	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			13.00000	13	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,706.00000	2,531	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			32.00000	32	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,750.00000	1,578	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			76.00000	80	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			927.00000	791	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			253.00000	292	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			118.00000	93	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,444.00000	2,595	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			30.00000	27	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,356.00000	4,528	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			16.00000	13	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,342.00000	6,515	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			7.00000	5	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,333.00000	8,507	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,638.00000	3,462	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			14.00000	14	26.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,658.00000	2,482	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			34.00000	34	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,705.00000	1,532	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			81.00000	84	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			114.00000	90	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,490.00000	2,642	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			29.00000	26	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,405.00000	4,578	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			16.00000	13	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,392.00000	6,565	32.25	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	21.70	Call		7.00000	5	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		8,383.00000	8,557	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		3,589.00000	3,413	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		15.00000	14	26.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		2,609.00000	2,433	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		35.00000	35	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,659.00000	1,486	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		85.00000	88	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		109.00000	87	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		2,535.00000	2,688	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		29.00000	26	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		4,455.00000	4,627	27.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		16.00000	13	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		6,442.00000	6,614	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		7.00000	5	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,433.00000	8,607	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,490.00000	3,314	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		16.00000	16	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,568.00000	1,396	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		94.00000	97	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		101.00000	81	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,627.00000	2,782	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		28.00000	25	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,554.00000	4,726	28.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		6.00000	5	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,532.00000	8,706	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,560.00000	2,385	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		36.00000	36	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,614.00000	1,441	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		90.00000	92	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		28.00000	25	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,504.00000	4,677	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		15.00000	12	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,491.00000	6,664	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		7.00000	5	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,483.00000	8,656	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,786.00000	3,610	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		12.00000	12	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,804.00000	2,628	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		30.00000	30	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,843.00000	1,670	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		69.00000	72	19.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		993.00000	852	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		219.00000	254	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		127.00000	100	24.14	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	15.55	Put			2,353.00000	2,502	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			31.00000	28	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,257.00000	4,429	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			17.00000	14	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,243.00000	6,415	32.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			8.00000	6	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,234.00000	8,407	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,885.00000	3,709	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			11.00000	11	27.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,902.00000	2,726	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			28.00000	27	23.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,936.00000	1,764	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			62.00000	65	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			1,062.00000	917	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			188.00000	218	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			137.00000	108	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,263.00000	2,410	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			32.00000	29	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,158.00000	4,331	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			18.00000	14	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,144.00000	6,316	31.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			8.00000	6	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,134.00000	8,308	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			4,279.00000	4,105	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			5.00000	6	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			3,293.00000	3,118	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			19.00000	20	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			2,318.00000	2,143	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			44.00000	45	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,391.00000	1,218	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			117.00000	119	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			177.00000	143	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,903.00000	2,045	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			42.00000	35	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			3,768.00000	3,937	26.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			20.00000	17	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			5,746.00000	5,918	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			10.00000	8	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			7,736.00000	7,909	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,329.00000	4,154	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	6	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,343.00000	3,167	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			19.00000	19	25.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,366.00000	2,191	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			42.00000	43	21.30	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call		1,435.00000	1,262	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		111.00000	113	17.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		43.00000	37	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		3,719.00000	3,888	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		20.00000	17	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		5,696.00000	5,869	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		10.00000	8	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		7,686.00000	7,860	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		4,181.00000	4,006	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	8	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		3,195.00000	3,020	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		21.00000	22	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		2,221.00000	2,047	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		47.00000	49	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		1,303.00000	1,131	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		129.00000	132	16.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		167.00000	135	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,993.00000	2,137	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		39.00000	33	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		3,865.00000	4,035	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		19.00000	16	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		5,845.00000	6,018	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		10.00000	8	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		7,836.00000	8,009	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		4,082.00000	3,907	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		8.00000	9	28.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		3,098.00000	2,922	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		24.00000	23	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		2,125.00000	1,952	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		51.00000	54	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		1,218.00000	1,056	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		144.00000	158	16.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		157.00000	125	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,083.00000	2,227	23.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		36.00000	32	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		3,962.00000	4,133	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		19.00000	16	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		5,945.00000	6,117	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		9.00000	7	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		7,935.00000	8,109	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,934.00000	3,758	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		10.00000	10	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,951.00000	2,775	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		27.00000	26	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,982.00000	1,810	19.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		58.00000	62	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,097.00000	950	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		173.00000	202	17.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		143.00000	112	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,219.00000	2,364	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		33.00000	30	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,109.00000	4,281	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		18.00000	15	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,094.00000	6,266	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		9.00000	6	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,085.00000	8,258	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,737.00000	3,561	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		13.00000	12	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,796.00000	1,624	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		72.00000	76	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		30.00000	27	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,306.00000	4,479	27.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		8.00000	6	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,284.00000	8,457	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,441.00000	3,265	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		17.00000	17	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,463.00000	2,288	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		39.00000	39	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,524.00000	1,351	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		100.00000	102	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		98.00000	78	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,674.00000	2,829	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		27.00000	24	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,603.00000	4,776	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		15.00000	12	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,591.00000	6,764	32.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		6.00000	4	34.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,582.00000	8,756	34.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.35610	13.53450		18.52	26,712.20	2	62.00
£ / R On 15/03/2010 Currency Future	13.55	Call		768.00000	670	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		784.00000	864	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		695.00000	605	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		911.00000	999	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		678.00000	590	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		944.00000	1,034	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		662.00000	575	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		977.00000	1,069	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		646.00000	561	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,011.00000	1,105	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		615.00000	533	19.91	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	14.00	Put		1,080.00000	1,177	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		572.00000	495	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,187.00000	1,289	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		586.00000	508	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,151.00000	1,251	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		2,551.00000	2,370	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		67.00000	64	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,400.00000	4,224	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		15.00000	18	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		731.00000	637	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		846.00000	931	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,079.00000	952	17.82	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		444.00000	496	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		831.00000	725	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		697.00000	768	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		442.00000	381	21.40	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,607.00000	1,725	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		789.00000	688	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		754.00000	832	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		854.00000	744	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		669.00000	738	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		923.00000	808	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		589.00000	652	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		900.00000	786	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		615.00000	680	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		600.00000	520	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,115.00000	1,214	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		630.00000	547	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,045.00000	1,141	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		749.00000	653	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		815.00000	897	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		810.00000	706	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		725.00000	800	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		876.00000	765	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		642.00000	708	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		713.00000	621	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		878.00000	964	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,061.00000	3,883	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		26.00000	27	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,086.00000	2,906	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		51.00000	50	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,117.00000	1,948	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		83.00000	92	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,323.00000	1,179	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		288.00000	323	17.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call		484.00000	419	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,450.00000	1,562	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		313.00000	267	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,278.00000	2,411	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		201.00000	170	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,167.00000	3,314	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		135.00000	110	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,100.00000	4,254	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,964.00000	3,785	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		29.00000	29	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,988.00000	2,808	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		54.00000	52	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,026.00000	1,863	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		92.00000	106	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,257.00000	1,118	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		322.00000	362	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		462.00000	399	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,528.00000	1,643	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		299.00000	255	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,365.00000	2,499	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		193.00000	163	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,258.00000	3,407	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		129.00000	104	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,194.00000	4,347	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,865.00000	3,687	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		31.00000	30	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,891.00000	2,710	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		57.00000	54	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,941.00000	1,778	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		106.00000	122	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,195.00000	1,060	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		360.00000	404	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		286.00000	243	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,451.00000	2,587	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		185.00000	156	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,350.00000	3,500	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		122.00000	97	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,287.00000	4,441	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,767.00000	3,589	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		33.00000	33	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,794.00000	2,613	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		59.00000	57	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,857.00000	1,696	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		122.00000	139	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,136.00000	1,005	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	12.80	Put		401.00000	449	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		422.00000	365	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,688.00000	1,808	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		273.00000	232	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,539.00000	2,676	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		178.00000	150	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,443.00000	3,594	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		115.00000	92	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,381.00000	4,535	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,621.00000	3,442	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		36.00000	36	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,648.00000	2,467	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		63.00000	61	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,734.00000	1,575	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		150.00000	169	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,052.00000	926	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		467.00000	520	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		395.00000	341	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,810.00000	1,935	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		255.00000	217	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,671.00000	2,811	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		167.00000	141	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,583.00000	3,735	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		106.00000	83	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,522.00000	4,677	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,719.00000	3,540	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		34.00000	34	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,745.00000	2,564	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		61.00000	58	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,815.00000	1,655	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		131.00000	149	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,107.00000	978	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		422.00000	472	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		413.00000	356	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,728.00000	1,850	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		267.00000	227	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,583.00000	2,721	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		174.00000	147	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,489.00000	3,641	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		112.00000	89	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,428.00000	4,583	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,013.00000	3,834	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		28.00000	28	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,037.00000	2,857	20.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		53.00000	51	20.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			2,070.00000	1,905	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			85.00000	99	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,288.00000	1,148	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			304.00000	342	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			473.00000	409	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,489.00000	1,603	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			306.00000	261	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,322.00000	2,455	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			197.00000	167	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,212.00000	3,361	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			132.00000	107	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,148.00000	4,301	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,816.00000	3,638	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			32.00000	31	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,842.00000	2,662	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			58.00000	56	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,899.00000	1,737	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			114.00000	131	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,165.00000	1,032	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			380.00000	426	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			432.00000	373	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,647.00000	1,767	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			279.00000	238	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,495.00000	2,632	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			181.00000	153	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,397.00000	3,547	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			119.00000	94	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,334.00000	4,488	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,915.00000	3,736	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			30.00000	29	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,940.00000	2,759	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			55.00000	53	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,983.00000	1,820	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			99.00000	114	16.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,225.00000	1,089	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			341.00000	383	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			452.00000	390	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,567.00000	1,684	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			293.00000	249	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,408.00000	2,543	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			189.00000	160	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,304.00000	3,454	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			125.00000	100	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,241.00000	4,394	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,670.00000	3,491	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put		35.00000	35	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,696.00000	2,516	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		62.00000	60	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,775.00000	1,615	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		140.00000	159	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		404.00000	349	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,769.00000	1,892	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		261.00000	222	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,627.00000	2,766	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		170.00000	144	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,536.00000	3,688	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		109.00000	86	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,475.00000	4,630	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		713.00000	621	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		878.00000	964	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,254.00000	4,079	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		19.00000	22	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,280.00000	3,101	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		45.00000	45	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,310.00000	2,128	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		75.00000	72	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,465.00000	1,311	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		230.00000	255	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		532.00000	460	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,298.00000	1,404	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		340.00000	293	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,105.00000	2,237	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		219.00000	186	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,985.00000	3,130	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		146.00000	123	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,911.00000	4,067	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		50.00000	35	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,816.00000	5,979	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		26.00000	22	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,792.00000	7,966	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,109.00000	3,932	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		24.00000	26	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,134.00000	2,955	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		50.00000	49	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,165.00000	1,992	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		81.00000	86	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,357.00000	1,210	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		273.00000	304	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		319.00000	274	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,235.00000	2,368	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			137.00000	113	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,053.00000	4,207	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			46.00000	33	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,962.00000	6,127	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			25.00000	21	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,941.00000	8,115	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			44.00000	33	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,059.00000	6,226	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			24.00000	20	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,040.00000	8,214	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			43.00000	32	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,109.00000	6,276	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			24.00000	19	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,089.00000	8,263	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			41.00000	31	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,257.00000	6,425	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			22.00000	18	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,237.00000	8,412	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			40.00000	30	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,355.00000	6,524	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			21.00000	17	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,336.00000	8,511	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			39.00000	30	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,405.00000	6,574	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			20.00000	16	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,386.00000	8,560	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			38.00000	29	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,454.00000	6,623	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			20.00000	16	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,435.00000	8,610	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,523.00000	3,344	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	38	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,655.00000	1,497	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			170.00000	191	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			998.00000	877	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			514.00000	571	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			244.00000	207	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,760.00000	2,901	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			101.00000	78	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,616.00000	4,772	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			37.00000	29	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,553.00000	6,723	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			18.00000	15	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,534.00000	8,709	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			40.00000	31	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 15/03/2010 Currency Future	19.80	Put		6,306.00000	6,474	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		21.00000	17	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,287.00000	8,461	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		42.00000	32	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,158.00000	6,326	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		23.00000	19	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,139.00000	8,313	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,157.00000	3,981	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		23.00000	25	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,183.00000	3,004	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		48.00000	47	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,213.00000	2,036	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		79.00000	80	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,393.00000	1,242	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		258.00000	286	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		326.00000	280	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,191.00000	2,324	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		140.00000	117	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,006.00000	4,161	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		48.00000	34	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,913.00000	6,078	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		25.00000	22	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,891.00000	8,066	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,302.00000	4,127	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		18.00000	21	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,328.00000	3,150	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		44.00000	43	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,358.00000	2,176	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		73.00000	70	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,502.00000	1,347	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		217.00000	241	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		347.00000	300	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,062.00000	2,193	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		148.00000	125	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,864.00000	4,019	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		52.00000	37	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,767.00000	5,931	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		26.00000	23	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,742.00000	7,917	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,351.00000	4,175	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		17.00000	19	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,377.00000	3,198	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		42.00000	42	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,406.00000	2,225	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		71.00000	69	17.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call		1,539.00000	1,384	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		205.00000	228	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		354.00000	306	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,020.00000	2,150	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		151.00000	128	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,817.00000	3,972	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		53.00000	38	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,719.00000	5,882	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		27.00000	23	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,692.00000	7,867	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		4,205.00000	4,030	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		21.00000	24	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		3,231.00000	3,053	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		47.00000	46	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		2,261.00000	2,080	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		77.00000	74	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,429.00000	1,275	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		244.00000	269	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		333.00000	287	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,148.00000	2,281	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		143.00000	120	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		3,958.00000	4,114	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		49.00000	34	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		5,865.00000	6,028	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		26.00000	22	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		7,841.00000	8,016	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		45.00000	33	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,011.00000	6,177	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		25.00000	20	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		7,990.00000	8,164	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,474.00000	3,296	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		40.00000	39	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,503.00000	2,322	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		68.00000	65	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,616.00000	1,459	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		181.00000	203	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		973.00000	853	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		538.00000	597	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		239.00000	203	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,804.00000	2,947	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		98.00000	76	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		4,663.00000	4,820	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		37.00000	28	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,602.00000	6,772	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		18.00000	15	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,583.00000	8,758	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,426.00000	3,247	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		41.00000	41	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,454.00000	2,273	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		70.00000	67	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,577.00000	1,421	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		193.00000	215	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		948.00000	830	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		563.00000	624	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		234.00000	198	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,849.00000	2,992	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		95.00000	74	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,711.00000	4,868	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		36.00000	28	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,652.00000	6,822	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		17.00000	14	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,633.00000	8,808	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,572.00000	3,393	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		37.00000	37	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,599.00000	2,418	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		65.00000	62	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,694.00000	1,536	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		160.00000	180	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		1,025.00000	901	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		490.00000	545	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		250.00000	212	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,715.00000	2,856	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		103.00000	81	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,569.00000	4,725	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		38.00000	29	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,503.00000	6,673	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		19.00000	15	29.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,485.00000	8,659	29.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.55840	13.73740		18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		946.00000	852	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		959.00000	1,044	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		857.00000	770	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,119.00000	1,212	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		840.00000	755	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,153.00000	1,247	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		808.00000	726	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,221.00000	1,318	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		792.00000	712	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,255.00000	1,353	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		748.00000	672	20.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Put		1,360.00000	1,463	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		762.00000	685	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,325.00000	1,426	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,092.00000	985	18.65	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	13.40	Put		755.00000	827	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		909.00000	818	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,022.00000	1,110	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		251.00000	223	24.99	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,014.00000	4,164	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,006.00000	906	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		869.00000	947	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		966.00000	869	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		928.00000	1,011	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,027.00000	925	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		839.00000	916	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,070.00000	964	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		782.00000	856	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		986.00000	887	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		898.00000	979	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		891.00000	802	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,054.00000	1,143	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		824.00000	740	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,186.00000	1,282	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		777.00000	698	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,290.00000	1,390	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		874.00000	786	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,086.00000	1,177	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		927.00000	835	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		990.00000	1,076	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		874.00000	786	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,086.00000	1,177	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		891.00000	802	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,054.00000	1,143	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		966.00000	869	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		928.00000	1,011	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,048.00000	944	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		811.00000	886	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,162.00000	1,050	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		674.00000	741	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,115.00000	1,006	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		727.00000	798	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		680.00000	611	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,543.00000	1,652	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,700.00000	1,548	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		312.00000	340	17.27	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 14/06/2010 Currency Future	12.85	Call			1,370.00000	1,244	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			482.00000	536	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			519.00000	467	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,132.00000	2,258	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			367.00000	326	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,979.00000	3,117	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			263.00000	233	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,876.00000	4,025	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			191.00000	167	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,803.00000	4,959	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,736.00000	1,583	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			298.00000	325	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,398.00000	1,271	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			460.00000	513	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,138.00000	1,028	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			701.00000	769	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			529.00000	475	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,091.00000	2,216	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			373.00000	332	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,936.00000	3,073	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			267.00000	237	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,830.00000	3,979	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			194.00000	170	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,757.00000	4,912	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,146.00000	4,969	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			9.00000	10	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,692.00000	3,512	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			54.00000	54	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,289.00000	2,118	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			152.00000	160	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,236.00000	1,119	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			598.00000	660	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			400.00000	356	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,763.00000	2,898	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			243.00000	215	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,106.00000	4,257	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			151.00000	132	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,514.00000	5,674	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			91.00000	73	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,954.00000	7,115	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,591.00000	5,413	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	5	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,128.00000	3,952	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			41.00000	44	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,690.00000	2,517	17.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		103.00000	109	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,492.00000	1,354	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		405.00000	446	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		470.00000	420	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,382.00000	2,512	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		280.00000	249	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,693.00000	3,840	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		174.00000	152	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,086.00000	5,244	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		108.00000	89	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,520.00000	6,681	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,840.00000	5,661	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	3	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,367.00000	4,193	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		29.00000	34	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,919.00000	2,747	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		82.00000	88	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,664.00000	1,514	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		326.00000	355	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		511.00000	459	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,173.00000	2,300	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		304.00000	270	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,467.00000	3,612	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		188.00000	165	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,850.00000	5,006	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		118.00000	99	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,281.00000	6,441	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,271.00000	4,098	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		34.00000	39	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,301.00000	3,122	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		64.00000	64	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,377.00000	2,204	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		140.00000	145	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,594.00000	1,446	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		356.00000	388	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		706.00000	634	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,469.00000	1,576	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		494.00000	444	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,256.00000	2,385	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		348.00000	309	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,111.00000	3,251	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,399.00000	3,220	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		61.00000	61	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,466.00000	2,292	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		128.00000	134	17.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call		734.00000	659	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,396.00000	1,500	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		360.00000	320	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,023.00000	3,162	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		259.00000	230	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,922.00000	4,071	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,415.00000	4,240	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		27.00000	32	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,448.00000	3,268	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		60.00000	60	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,510.00000	2,337	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		123.00000	129	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		247.00000	219	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,060.00000	4,211	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		643.00000	577	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,656.00000	1,769	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		454.00000	405	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,467.00000	2,596	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		320.00000	284	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,332.00000	3,475	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		233.00000	205	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,245.00000	4,396	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		587.00000	527	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,850.00000	1,969	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		415.00000	369	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,677.00000	2,811	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		294.00000	261	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,557.00000	3,703	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		214.00000	188	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,477.00000	4,630	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,034.00000	3,854	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		47.00000	46	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,059.00000	2,886	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		71.00000	78	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,160.00000	1,997	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		172.00000	188	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,427.00000	1,298	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		439.00000	490	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		538.00000	483	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,050.00000	2,175	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		380.00000	338	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,892.00000	3,029	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		271.00000	241	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,784.00000	3,932	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		197.00000	173	25.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put			4,710.00000	4,865	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,887.00000	3,707	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			50.00000	49	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,039.00000	1,879	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			202.00000	221	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,342.00000	1,218	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			504.00000	560	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,838.00000	3,658	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			51.00000	50	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,873.00000	2,701	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			86.00000	92	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,000.00000	1,840	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			213.00000	232	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,314.00000	1,192	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			527.00000	584	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			502.00000	451	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,215.00000	2,343	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			354.00000	315	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,067.00000	3,206	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			255.00000	226	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,967.00000	4,118	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			185.00000	162	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,897.00000	5,054	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,740.00000	3,561	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			53.00000	52	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,781.00000	2,609	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			94.00000	100	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,922.00000	1,765	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			235.00000	256	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,261.00000	1,143	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			574.00000	634	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			485.00000	436	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,298.00000	2,428	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			342.00000	304	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,155.00000	3,296	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			179.00000	157	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,992.00000	5,149	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,643.00000	3,463	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			55.00000	55	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,846.00000	1,691	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			259.00000	282	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,211.00000	1,095	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			623.00000	687	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			331.00000	294	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,243.00000	3,385	23.89	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			240.00000	212	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,152.00000	4,303	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,936.00000	3,756	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			49.00000	48	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,966.00000	2,793	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			78.00000	85	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,079.00000	1,918	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			192.00000	209	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,081.00000	3,903	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			44.00000	45	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,107.00000	2,933	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			70.00000	75	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,203.00000	2,037	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			165.00000	179	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,459.00000	1,326	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			422.00000	468	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			547.00000	491	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,010.00000	2,133	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			386.00000	344	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,849.00000	2,985	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			276.00000	245	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,738.00000	3,886	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			200.00000	176	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,663.00000	4,817	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,107.00000	2,933	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			70.00000	75	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,203.00000	2,037	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			165.00000	179	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,459.00000	1,326	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			422.00000	468	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			547.00000	491	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,010.00000	2,133	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,789.00000	3,610	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			52.00000	51	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,827.00000	2,655	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			90.00000	96	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,961.00000	1,802	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			224.00000	244	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,288.00000	1,167	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			550.00000	609	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			182.00000	159	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,945.00000	5,101	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,736.00000	2,563	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			98.00000	105	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,884.00000	1,728	17.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put		247.00000	269	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		477.00000	428	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,340.00000	2,470	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		336.00000	299	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,199.00000	3,340	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		176.00000	154	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,039.00000	5,196	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,223.00000	4,050	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		36.00000	42	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,253.00000	3,074	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		65.00000	65	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,333.00000	2,159	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		146.00000	151	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,560.00000	1,413	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		372.00000	404	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		577.00000	518	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,890.00000	2,010	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		408.00000	363	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,720.00000	2,854	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		289.00000	257	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,602.00000	3,749	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		210.00000	185	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,523.00000	4,676	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		132.00000	116	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,945.00000	6,107	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		64.00000	48	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,877.00000	8,040	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,156.00000	2,980	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		68.00000	71	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,246.00000	2,077	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		159.00000	169	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		129.00000	111	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,041.00000	6,202	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		62.00000	46	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,975.00000	8,138	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		125.00000	106	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,138.00000	6,298	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		60.00000	44	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,073.00000	8,235	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,985.00000	3,805	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		48.00000	47	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,012.00000	2,840	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		75.00000	81	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,119.00000	1,957	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		182.00000	199	17.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			446.00000	397	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,509.00000	2,639	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			229.00000	201	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,291.00000	4,443	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			123.00000	104	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,185.00000	6,345	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			59.00000	43	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,121.00000	8,284	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,873.00000	2,701	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			86.00000	92	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,000.00000	1,840	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			213.00000	232	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,314.00000	1,192	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			527.00000	584	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			422.00000	376	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,635.00000	2,768	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			217.00000	191	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,430.00000	4,583	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			116.00000	97	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,329.00000	6,489	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			55.00000	40	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,267.00000	8,432	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			422.00000	376	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,635.00000	2,768	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			114.00000	95	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,377.00000	6,537	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			54.00000	39	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,316.00000	8,481	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			393.00000	350	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,806.00000	2,941	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			204.00000	179	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,616.00000	4,770	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			50.00000	36	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,463.00000	8,628	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,594.00000	3,414	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			56.00000	56	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,645.00000	2,472	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			108.00000	114	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,809.00000	1,654	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			272.00000	296	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,186.00000	1,072	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			648.00000	714	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			106.00000	87	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,568.00000	6,729	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			49.00000	36	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put		8,512.00000	8,677	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,496.00000	3,317	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		59.00000	59	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,555.00000	2,382	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		117.00000	123	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		102.00000	83	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		6,664.00000	6,825	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		47.00000	34	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		8,610.00000	8,775	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,545.00000	3,366	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		58.00000	57	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,600.00000	2,427	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		112.00000	118	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,772.00000	1,619	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		285.00000	310	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		104.00000	85	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,616.00000	6,777	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		48.00000	35	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		8,561.00000	8,726	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		207.00000	182	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		4,570.00000	4,723	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		110.00000	91	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		6,472.00000	6,633	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		51.00000	37	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		8,414.00000	8,579	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		430.00000	383	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		2,593.00000	2,725	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		221.00000	194	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		4,384.00000	4,536	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		56.00000	41	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		8,219.00000	8,382	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		4,319.00000	4,145	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		32.00000	37	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		3,350.00000	3,171	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		63.00000	63	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		2,421.00000	2,248	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		134.00000	139	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,629.00000	1,480	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put		341.00000	371	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		136.00000	119	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		5,849.00000	6,011	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		67.00000	50	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		7,779.00000	7,942	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		138.00000	121	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		5,801.00000	5,962	26.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		68.00000	51	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,731.00000	7,893	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,176.00000	4,001	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		39.00000	43	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,204.00000	3,027	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		67.00000	68	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,526.00000	1,383	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		388.00000	425	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		131.00000	113	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,993.00000	6,155	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		63.00000	47	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,926.00000	8,089	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		462.00000	412	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,424.00000	2,554	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		236.00000	208	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,199.00000	4,350	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		127.00000	108	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,090.00000	6,250	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		61.00000	45	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,024.00000	8,186	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		438.00000	390	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,551.00000	2,682	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		225.00000	198	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,337.00000	4,489	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		121.00000	101	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,233.00000	6,393	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		57.00000	42	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,170.00000	8,333	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		100.00000	82	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,713.00000	6,873	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		46.00000	33	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,659.00000	8,825	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		112.00000	93	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,424.00000	6,585	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		53.00000	38	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,365.00000	8,530	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.19100	11.31770		16.02	559,550.00	50	21,130.00
€ / R On 14/09/2009 Currency Future	11.30	Call		211.00000	143	16.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		194.00000	252	16.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		142.00000	93	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		324.00000	402	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		173.00000	115	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		256.00000	324	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		129.00000	83	18.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.55	Put			361.00000	442	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			117.00000	75	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			399.00000	484	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			157.00000	103	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			289.00000	362	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			106.00000	68	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			438.00000	527	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			173.00000	115	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			256.00000	324	17.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			242.00000	160	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			174.00000	219	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			274.00000	179	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			156.00000	188	16.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			379.00000	273	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			112.00000	132	17.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			307.00000	208	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			140.00000	167	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			307.00000	208	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			140.00000	167	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			418.00000	309	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			100.00000	118	17.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			343.00000	240	16.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			125.00000	149	16.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			106.00000	68	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			438.00000	527	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			96.00000	61	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			479.00000	570	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			117.00000	75	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			399.00000	484	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			25.00000	15	25.86	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,208.00000	1,324	25.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			191.00000	128	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			224.00000	287	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			157.00000	103	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			289.00000	362	17.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			191.00000	128	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			224.00000	287	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			80.00000	50	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			562.00000	659	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			73.00000	45	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			605.00000	704	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			88.00000	55	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			520.00000	614	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			67.00000	41	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			649.00000	750	21.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.00	Call		56.00000	34	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		738.00000	843	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		61.00000	38	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		693.00000	797	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		51.00000	31	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		783.00000	890	22.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		47.00000	29	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		829.00000	938	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		29.00000	18	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,112.00000	1,227	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		34.00000	21	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,016.00000	1,130	24.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		37.00000	23	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		969.00000	1,082	23.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		27.00000	17	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,160.00000	1,276	25.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		22.00000	14	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,304.00000	1,423	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		21.00000	13	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,353.00000	1,472	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		17.00000	11	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,499.00000	1,620	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		14.00000	8	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,696.00000	1,817	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		11.00000	7	31.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,893.00000	2,016	31.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		12.00000	7	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,844.00000	1,966	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		12.00000	7	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,844.00000	1,966	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		8.00000	5	32.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,190.00000	2,314	32.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		7.00000	4	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,239.00000	2,363	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		8.00000	5	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,140.00000	2,264	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		9.00000	5	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,091.00000	2,214	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		9.00000	6	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,042.00000	2,165	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		9.00000	6	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,042.00000	2,165	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		10.00000	6	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,943.00000	2,065	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		6.00000	4	33.98	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 14/09/2009 Currency Future	13.70	Put		2,388.00000	2,513	33.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		5.00000	3	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,537.00000	2,662	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		5.00000	3	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,587.00000	2,712	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		7.00000	4	33.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,289.00000	2,413	33.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		10.00000	6	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,992.00000	2,115	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		10.00000	6	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,992.00000	2,115	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		9.00000	5	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,091.00000	2,214	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		13.00000	8	30.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,745.00000	1,867	30.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		6.00000	4	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,438.00000	2,563	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		6.00000	4	33.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,339.00000	2,463	33.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		5.00000	3	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,587.00000	2,712	35.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		4.00000	3	35.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,637.00000	2,762	35.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		4.00000	3	35.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,686.00000	2,812	35.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		4.00000	2	36.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,786.00000	2,911	36.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		5.00000	3	34.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,487.00000	2,612	34.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		12.00000	8	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,794.00000	1,917	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		3.00000	2	36.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,886.00000	3,011	36.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		2.00000	1	40.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,534.00000	3,660	40.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		5.00000	3	34.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,487.00000	2,612	34.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		4.00000	2	36.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,786.00000	2,911	36.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		3.00000	2	37.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,985.00000	3,111	37.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		3.00000	2	37.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		3,085.00000	3,211	37.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		2.00000	2	38.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,185.00000	3,311	38.48	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 14/09/2009 Currency Future	14.60	Call			2.00000	2	39.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,284.00000	3,411	39.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			7.00000	4	33.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,289.00000	2,413	33.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			3.00000	2	37.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,985.00000	3,111	37.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	2	37.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,085.00000	3,211	37.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			19.00000	12	27.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,402.00000	1,521	27.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			17.00000	11	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,499.00000	1,620	28.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			15.00000	9	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,597.00000	1,718	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			7.00000	4	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,239.00000	2,363	33.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			4.00000	3	35.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,736.00000	2,862	35.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			3.00000	2	36.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,836.00000	2,961	36.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			3.00000	2	37.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,935.00000	3,061	37.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			12.00000	8	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,794.00000	1,917	30.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			15.00000	9	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,597.00000	1,718	28.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			16.00000	10	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,548.00000	1,669	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			14.00000	9	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,647.00000	1,768	29.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			5.00000	3	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,537.00000	2,662	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			13.00000	8	30.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,745.00000	1,867	30.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			6.00000	4	33.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,339.00000	2,463	33.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			18.00000	11	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,450.00000	1,570	27.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			22.00000	14	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,304.00000	1,423	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			32.00000	19	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,064.00000	1,178	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			24.00000	14	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,256.00000	1,373	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			43.00000	26	23.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put		876.00000	985	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		32.00000	19	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,064.00000	1,178	24.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		16.00000	10	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,548.00000	1,669	28.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		47.00000	29	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		829.00000	938	22.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		40.00000	24	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		922.00000	1,033	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		43.00000	26	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		876.00000	985	23.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		21.00000	13	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,353.00000	1,472	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,918.00000	4,791	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,418.00000	3,291	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	29.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,922.00000	1,795	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		4.00000	4	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		497.00000	383	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		80.00000	92	18.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	41.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,083.00000	4,210	41.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	0	34.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,583.00000	5,709	34.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	43.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,082.00000	7,209	43.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,218.00000	5,091	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,718.00000	3,591	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,219.00000	2,093	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	2	32.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		758.00000	636	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		40.00000	45	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		1.00000	1	41.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,784.00000	3,910	41.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	0	36.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,283.00000	5,409	36.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	41.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,782.00000	6,909	41.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,368.00000	5,241	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,868.00000	3,741	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.95	Call			2,369.00000	2,242	32.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	32.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			896.00000	772	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			28.00000	31	21.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			2.00000	1	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,634.00000	3,760	41.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	0	36.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,133.00000	5,259	36.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	39.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,632.00000	6,759	39.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			67.00000	41	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			649.00000	750	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			73.00000	45	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			605.00000	704	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			457.00000	345	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			89.00000	104	17.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			624.00000	505	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			56.00000	64	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			539.00000	423	18.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			71.00000	82	18.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			668.00000	548	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			50.00000	57	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			581.00000	464	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			63.00000	73	18.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,318.00000	4,191	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,318.00000	3,191	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	30.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,319.00000	2,192	32.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			1.00000	1	32.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,329.00000	1,202	25.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			11.00000	11	25.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			2.00000	1	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,684.00000	3,810	41.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	0	34.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,683.00000	5,809	34.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	49.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,682.00000	7,809	49.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,168.00000	4,041	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,168.00000	3,041	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	32.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,170.00000	2,043	32.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	32.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,183.00000	1,056	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.15	Put			15.00000	15	23.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	42.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,834.00000	3,960	42.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			0.00000	0	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put			5,833.00000	5,959	33.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call			0.00000	0	50.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put			7,832.00000	7,959	50.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call			4,068.00000	3,941	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	0	23.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call			3,068.00000	2,941	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	0	32.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call			2,070.00000	1,944	31.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put			3.00000	3	31.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call			1,086.00000	960	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put			18.00000	19	23.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call			1.00000	1	42.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put			3,934.00000	4,060	42.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call			0.00000	0	33.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put			5,933.00000	6,059	33.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put			7,932.00000	8,059	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call			4,018.00000	3,891	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put			0.00000	0	24.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call			3,018.00000	2,891	32.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put			0.00000	0	32.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call			2,021.00000	1,894	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put			3.00000	3	31.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call			1,038.00000	913	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put			20.00000	22	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call			1.00000	1	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put			3,984.00000	4,110	41.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	0	34.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put			5,983.00000	6,109	34.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put			7,982.00000	8,109	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call			3,818.00000	3,691	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	0	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call			2,818.00000	2,691	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put			0.00000	0	32.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call			1,822.00000	1,695	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put			5.00000	4	29.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call			849.00000	726	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put			32.00000	35	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call			1.00000	0	41.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put			4,183.00000	4,309	41.07	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 14/09/2009 Currency Future	17.50	Call			0.00000	0	36.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put			6,183.00000	6,309	36.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put			8,182.00000	8,309	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Call			3,768.00000	3,641	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			2,768.00000	2,641	32.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			0.00000	0	32.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			1,773.00000	1,646	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			5.00000	5	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			803.00000	681	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			35.00000	40	20.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			1.00000	0	40.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			4,233.00000	4,359	40.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			0.00000	0	36.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			6,233.00000	6,359	36.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			8,232.00000	8,359	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			2,718.00000	2,591	32.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			0.00000	0	32.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			1,723.00000	1,596	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	5	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			1.00000	0	40.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			4,283.00000	4,409	40.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			0.00000	0	36.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			6,283.00000	6,409	36.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			8,282.00000	8,409	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,618.00000	3,491	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	27.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,618.00000	2,491	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			0.00000	0	32.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,624.00000	1,497	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	6	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			1.00000	0	40.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,383.00000	4,509	40.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			0.00000	0	37.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,383.00000	6,509	37.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,382.00000	8,509	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,668.00000	3,541	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,668.00000	2,541	32.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			0.00000	0	32.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,674.00000	1,547	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.65	Put			6.00000	6	28.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			712.00000	591	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			45.00000	50	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			1.00000	0	40.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Put			4,333.00000	4,459	40.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call			0.00000	0	37.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put			6,333.00000	6,459	37.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put			8,332.00000	8,459	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call			3,918.00000	3,791	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	25.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call			2,918.00000	2,791	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	0	32.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call			943.00000	819	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put			25.00000	28	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call			0.00000	0	35.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put			6,083.00000	6,209	35.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put			8,082.00000	8,209	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call			4,118.00000	3,991	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put			0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call			3,118.00000	2,991	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put			0.00000	0	32.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call			2,120.00000	1,994	32.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put			2.00000	3	32.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call			1,134.00000	1,008	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put			16.00000	17	23.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	42.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put			3,884.00000	4,010	42.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call			0.00000	0	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put			5,883.00000	6,009	33.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put			7,882.00000	8,009	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call			4,268.00000	4,141	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put			0.00000	0	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call			3,268.00000	3,141	31.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put			0.00000	0	31.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call			2,269.00000	2,142	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put			1.00000	1	32.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call			1,280.00000	1,154	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put			12.00000	13	24.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call			1.00000	1	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put			3,734.00000	3,860	41.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call			1.00000	0	34.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put			5,733.00000	5,859	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	19.05	Call			0.00000	0	49.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put			7,732.00000	7,859	49.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call			2,868.00000	2,741	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put			0.00000	0	32.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Call			1,872.00000	1,745	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			4.00000	4	30.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			1.00000	0	41.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			4,133.00000	4,259	41.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			0.00000	0	35.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			6,133.00000	6,259	35.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	50.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			8,132.00000	8,259	50.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.37970		11.50510		17.38	1,206,248.20	106	13,474.00
€ / R On 14/12/2009 Currency Future	11.50	Call			483.00000	400	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			478.00000	521	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			410.00000	336	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			605.00000	656	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			445.00000	367	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			540.00000	587	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			394.00000	322	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			639.00000	692	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			379.00000	308	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			674.00000	729	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			427.00000	351	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			572.00000	621	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			350.00000	283	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			745.00000	803	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			529.00000	437	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			424.00000	458	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			277.00000	221	20.24	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			972.00000	1,041	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			45.00000	33	25.85	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,139.00000	3,253	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			604.00000	505	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			349.00000	375	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			506.00000	418	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			450.00000	489	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			553.00000	457	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			398.00000	427	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			631.00000	530	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			326.00000	351	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			364.00000	295	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			709.00000	766	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			578.00000	481	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			373.00000	401	17.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			464.00000	383	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			509.00000	553	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			323.00000	260	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			818.00000	881	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			311.00000	250	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			856.00000	920	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			299.00000	240	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			894.00000	960	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			336.00000	271	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			781.00000	842	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			288.00000	230	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			932.00000	1,000	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			266.00000	212	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,011.00000	1,083	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			213.00000	168	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,258.00000	1,338	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			230.00000	181	21.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,174.00000	1,252	21.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			238.00000	189	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,133.00000	1,209	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			199.00000	156	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,344.00000	1,426	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			192.00000	150	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,387.00000	1,471	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			185.00000	145	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,430.00000	1,515	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			179.00000	140	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,474.00000	1,560	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			157.00000	122	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,652.00000	1,742	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			138.00000	107	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,833.00000	1,927	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			122.00000	93	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,017.00000	2,113	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			130.00000	100	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,925.00000	2,021	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			126.00000	97	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,971.00000	2,068	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			126.00000	97	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,971.00000	2,068	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			101.00000	74	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,246.00000	2,345	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			97.00000	71	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,292.00000	2,392	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			106.00000	78	24.45	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put			2,201.00000	2,298	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			110.00000	81	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,155.00000	2,252	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			115.00000	85	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,110.00000	2,205	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			110.00000	81	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,155.00000	2,252	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			119.00000	89	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,063.00000	2,159	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			85.00000	62	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,430.00000	2,533	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			134.00000	103	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,879.00000	1,974	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			36.00000	27	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,381.00000	3,497	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			93.00000	68	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,338.00000	2,438	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			78.00000	57	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,523.00000	2,627	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			72.00000	52	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,616.00000	2,723	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			66.00000	48	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,711.00000	2,818	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			60.00000	44	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,805.00000	2,914	25.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			130.00000	100	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,925.00000	2,021	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			122.00000	93	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,017.00000	2,113	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			89.00000	65	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,384.00000	2,486	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			81.00000	60	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,476.00000	2,580	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			75.00000	55	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,570.00000	2,675	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			152.00000	118	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,697.00000	1,788	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			142.00000	110	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,787.00000	1,881	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			101.00000	74	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,246.00000	2,345	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			142.00000	110	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,787.00000	1,881	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			85.00000	62	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,430.00000	2,533	24.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			147.00000	114	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,742.00000	1,834	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			89.00000	65	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,384.00000	2,486	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			81.00000	60	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,476.00000	2,580	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			69.00000	50	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,663.00000	2,770	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			72.00000	52	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,616.00000	2,723	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			162.00000	126	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,607.00000	1,696	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			167.00000	131	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,562.00000	1,651	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			147.00000	114	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,742.00000	1,834	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			106.00000	78	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,201.00000	2,298	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			167.00000	131	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,562.00000	1,651	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			173.00000	135	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,518.00000	1,605	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			152.00000	118	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,697.00000	1,788	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			221.00000	175	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,216.00000	1,295	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			206.00000	162	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,301.00000	1,382	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			247.00000	196	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,092.00000	1,166	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			199.00000	156	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,344.00000	1,426	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			257.00000	204	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,051.00000	1,124	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			238.00000	189	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,133.00000	1,209	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			206.00000	162	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,301.00000	1,382	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			987.00000	872	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			132.00000	143	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			659.00000	557	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			304.00000	327	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			43.00000	31	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,188.00000	3,302	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,147.00000	1,024	16.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put			92.00000	95	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			780.00000	672	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			224.00000	242	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			39.00000	29	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,284.00000	3,399	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,988.00000	1,862	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			33.00000	32	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			718.00000	612	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			262.00000	283	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			20.00000	16	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,065.00000	4,186	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			11.00000	8	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,556.00000	5,678	30.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			6.00000	4	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,051.00000	7,175	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,280.00000	2,153	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			25.00000	24	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			914.00000	802	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			159.00000	172	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			26.00000	19	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,771.00000	3,889	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			12.00000	9	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,257.00000	5,379	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			7.00000	5	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,752.00000	6,875	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			277.00000	221	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			972.00000	1,041	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,426.00000	2,300	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			21.00000	20	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,025.00000	909	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			120.00000	129	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			29.00000	22	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,624.00000	3,742	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			13.00000	10	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,108.00000	5,230	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			7.00000	5	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,602.00000	6,725	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,710.00000	3,584	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			5.00000	5	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,721.00000	2,594	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			16.00000	15	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,749.00000	1,621	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			44.00000	42	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			879.00000	768	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			174.00000	188	16.73	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	14.80	Call			38.00000	28	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,333.00000	3,448	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			18.00000	14	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,313.00000	4,434	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,810.00000	3,684	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	4	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,820.00000	2,693	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			14.00000	13	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,844.00000	1,717	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			39.00000	37	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			950.00000	837	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			145.00000	157	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			41.00000	30	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,236.00000	3,350	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			19.00000	15	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,214.00000	4,335	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,860.00000	3,734	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,869.00000	2,742	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	12	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,892.00000	1,765	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			37.00000	36	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			19.00000	15	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,164.00000	4,285	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,611.00000	3,485	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	5	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,623.00000	2,496	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	16	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,654.00000	1,526	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			49.00000	46	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			812.00000	703	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			207.00000	223	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			35.00000	25	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,429.00000	3,546	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			17.00000	13	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,412.00000	4,534	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,512.00000	3,386	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	6	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,524.00000	2,398	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	18	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,560.00000	1,431	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			55.00000	51	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			748.00000	641	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			243.00000	262	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			32.00000	23	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Put		3,527.00000	3,644	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		16.00000	13	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,511.00000	4,633	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,413.00000	3,286	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		8.00000	7	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,467.00000	1,337	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		61.00000	57	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		688.00000	584	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		283.00000	304	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		16.00000	12	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,611.00000	4,732	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,462.00000	3,336	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	6	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,475.00000	2,349	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	19	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,513.00000	1,384	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		58.00000	54	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		30.00000	23	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,575.00000	3,693	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		16.00000	12	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,561.00000	4,683	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,661.00000	3,535	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		6.00000	5	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,672.00000	2,545	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	15	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,702.00000	1,573	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		46.00000	44	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		845.00000	735	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		190.00000	205	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		18.00000	14	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,362.00000	4,484	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,760.00000	3,634	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	4	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,770.00000	2,643	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		15.00000	14	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,797.00000	1,669	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		42.00000	39	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		18.00000	14	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,263.00000	4,385	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,909.00000	3,783	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		4.00000	4	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,918.00000	2,791	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	12	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,940.00000	1,814	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		35.00000	34	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.60	Call			20.00000	15	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,115.00000	4,236	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,909.00000	3,783	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			4.00000	4	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,009.00000	3,883	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			4.00000	3	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,017.00000	2,890	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	11	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,037.00000	1,910	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			32.00000	31	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,102.00000	985	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			97.00000	105	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			49.00000	36	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,043.00000	3,156	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			21.00000	16	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,016.00000	4,137	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,207.00000	4,082	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,215.00000	3,088	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			10.00000	8	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,231.00000	2,105	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			26.00000	25	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,282.00000	1,151	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			77.00000	71	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			58.00000	42	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,853.00000	2,962	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			25.00000	18	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,820.00000	3,939	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,307.00000	4,182	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,314.00000	3,187	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			8.00000	8	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,329.00000	2,202	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	22	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,374.00000	1,244	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			69.00000	64	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			63.00000	46	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,758.00000	2,866	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			27.00000	20	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,722.00000	3,840	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			10.00000	8	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,705.00000	5,828	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			5.00000	3	34.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,700.00000	7,824	34.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			10.00000	7	31.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.30	Put		5,805.00000	5,928	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		4.00000	3	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,799.00000	7,923	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,108.00000	3,983	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		3.00000	3	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,116.00000	2,989	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		11.00000	9	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,134.00000	2,007	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		29.00000	28	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,192.00000	1,064	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		87.00000	85	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		23.00000	17	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,918.00000	4,038	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		9.00000	7	31.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,904.00000	6,027	31.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		4.00000	3	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,899.00000	8,023	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		9.00000	7	31.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,004.00000	6,127	31.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		4.00000	3	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,999.00000	8,123	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		9.00000	6	32.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,153.00000	6,277	32.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		4.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,149.00000	8,273	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		8.00000	6	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,253.00000	6,376	32.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		3.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,248.00000	8,373	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		8.00000	6	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,403.00000	6,526	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		3.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,398.00000	8,522	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		8.00000	6	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,353.00000	6,476	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		3.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,348.00000	8,472	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		9.00000	6	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,104.00000	6,227	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		4.00000	3	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,099.00000	8,223	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,257.00000	4,132	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		2.00000	2	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,264.00000	3,138	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	8	26.57	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	10.25	Call		1,328.00000	1,197	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		73.00000	67	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		10.00000	8	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,755.00000	5,878	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		5.00000	3	34.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,749.00000	7,874	34.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,158.00000	4,032	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		3.00000	3	30.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,165.00000	3,039	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	9	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,182.00000	2,056	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		27.00000	26	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,237.00000	1,105	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		82.00000	76	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		24.00000	18	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,869.00000	3,988	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		10.00000	7	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,855.00000	5,978	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		4.00000	3	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,849.00000	7,973	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,058.00000	3,933	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		3.00000	3	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,066.00000	2,940	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	10	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,085.00000	1,959	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		30.00000	29	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		22.00000	17	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,967.00000	4,087	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		9.00000	7	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,954.00000	6,077	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		4.00000	3	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,949.00000	8,073	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		8.00000	6	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,303.00000	6,426	32.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		3.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,298.00000	8,422	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		8.00000	6	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,203.00000	6,326	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		4.00000	2	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,198.00000	8,323	35.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.55790	11.68500		18.15	34,673.70	3	1,363.00
€ / R On 15/03/2010 Currency Future	11.70	Call		659.00000	577	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		674.00000	719	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		606.00000	528	18.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		771.00000	820	18.95	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	11.80	Call			623.00000	544	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			738.00000	786	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			589.00000	513	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			804.00000	855	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			573.00000	498	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			838.00000	890	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			557.00000	484	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			872.00000	926	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			527.00000	457	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			942.00000	999	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			700.00000	613	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			615.00000	655	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			768.00000	675	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			533.00000	567	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			404.00000	347	20.95	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,319.00000	1,390	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,010.00000	905	17.30	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			325.00000	347	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			722.00000	632	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			587.00000	624	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			792.00000	698	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			507.00000	540	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			542.00000	470	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			907.00000	962	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			659.00000	577	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			674.00000	719	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			745.00000	653	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			560.00000	595	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			817.00000	721	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			482.00000	514	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			641.00000	560	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			706.00000	752	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			513.00000	444	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			978.00000	1,036	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			499.00000	432	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,014.00000	1,074	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			486.00000	420	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,051.00000	1,112	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,456.00000	3,328	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			21.00000	20	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,475.00000	2,347	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			40.00000	39	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,557.00000	1,436	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			122.00000	128	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			869.00000	770	17.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.25	Put			434.00000	462	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			295.00000	252	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,860.00000	1,944	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			189.00000	159	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,754.00000	2,851	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			127.00000	106	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,692.00000	3,798	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			85.00000	66	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,650.00000	4,758	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,505.00000	3,377	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			20.00000	19	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,524.00000	2,396	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			39.00000	38	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,599.00000	1,478	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			114.00000	120	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			895.00000	796	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			410.00000	438	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			302.00000	258	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,817.00000	1,900	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			193.00000	162	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,708.00000	2,804	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			129.00000	108	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,644.00000	3,750	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			87.00000	68	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,602.00000	4,710	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,603.00000	3,475	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			18.00000	17	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,621.00000	2,494	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			36.00000	36	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,684.00000	1,563	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			99.00000	105	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			951.00000	849	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			366.00000	391	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			317.00000	271	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,732.00000	1,813	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			202.00000	170	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,617.00000	2,712	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			134.00000	112	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,549.00000	3,654	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			91.00000	72	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,506.00000	4,614	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,653.00000	3,525	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	17	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,670.00000	2,543	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			35.00000	35	20.15	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	10.05	Call		1,728.00000	1,606	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		93.00000	98	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		980.00000	877	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		345.00000	369	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		324.00000	277	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,689.00000	1,769	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		206.00000	174	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,571.00000	2,666	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		137.00000	114	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,502.00000	3,606	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		93.00000	73	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,458.00000	4,566	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,554.00000	3,426	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	18	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,572.00000	2,445	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		37.00000	37	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,642.00000	1,520	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		107.00000	113	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		923.00000	822	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		388.00000	414	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		309.00000	264	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,774.00000	1,856	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		197.00000	166	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,662.00000	2,758	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		132.00000	110	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,597.00000	3,702	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		89.00000	70	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,554.00000	4,662	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,801.00000	3,673	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		16.00000	15	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,817.00000	2,689	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		32.00000	31	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,860.00000	1,738	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		75.00000	80	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,071.00000	964	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		286.00000	306	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		348.00000	298	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,563.00000	1,640	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		221.00000	186	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,436.00000	2,528	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		145.00000	121	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,360.00000	3,463	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		99.00000	79	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,314.00000	4,421	27.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,900.00000	3,771	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		15.00000	14	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,915.00000	2,787	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		30.00000	30	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,949.00000	1,827	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		64.00000	69	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,135.00000	1,026	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		250.00000	268	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		366.00000	313	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,481.00000	1,556	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		231.00000	195	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,346.00000	2,437	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		151.00000	126	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,266.00000	3,368	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		103.00000	83	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,218.00000	4,326	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,850.00000	3,722	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	14	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,866.00000	2,738	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		31.00000	30	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,904.00000	1,783	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		69.00000	75	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,103.00000	995	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		268.00000	287	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		357.00000	306	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,522.00000	1,598	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		226.00000	191	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,391.00000	2,483	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		148.00000	123	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,313.00000	3,415	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		101.00000	81	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,266.00000	4,373	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,702.00000	3,574	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		17.00000	16	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,719.00000	2,591	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		34.00000	34	20.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,771.00000	1,650	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		86.00000	92	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		332.00000	284	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,647.00000	1,726	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		211.00000	178	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,526.00000	2,620	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		139.00000	116	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,454.00000	3,558	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		95.00000	75	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,410.00000	4,517	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	7.95	Call			3,751.00000	3,623	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			16.00000	15	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,768.00000	2,640	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			33.00000	32	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,815.00000	1,694	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			80.00000	86	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,040.00000	934	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			305.00000	326	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			340.00000	291	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,605.00000	1,683	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			216.00000	182	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,481.00000	2,574	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			142.00000	118	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,407.00000	3,511	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			97.00000	77	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,362.00000	4,469	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,949.00000	3,821	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			14.00000	13	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,964.00000	2,837	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			29.00000	29	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,994.00000	1,873	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			59.00000	65	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,169.00000	1,058	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			234.00000	250	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			375.00000	321	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,440.00000	1,514	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			237.00000	200	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,302.00000	2,392	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			154.00000	128	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,219.00000	3,320	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			106.00000	86	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,171.00000	4,278	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,998.00000	3,870	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			13.00000	12	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,014.00000	2,886	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			29.00000	28	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,040.00000	1,918	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			55.00000	60	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,202.00000	1,091	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			217.00000	233	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			384.00000	330	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,399.00000	1,472	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			242.00000	205	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,257.00000	2,347	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			157.00000	131	25.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Put		3,172.00000	3,273	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		108.00000	88	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,123.00000	4,230	27.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,195.00000	4,068	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		10.00000	10	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,210.00000	3,082	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		25.00000	24	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,231.00000	2,104	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		46.00000	46	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,353.00000	1,233	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		168.00000	175	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		426.00000	366	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,241.00000	1,308	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		265.00000	226	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,080.00000	2,168	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		170.00000	142	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,985.00000	3,084	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		116.00000	97	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,931.00000	4,039	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,342.00000	4,215	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		7.00000	7	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,357.00000	3,229	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	21	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,377.00000	2,250	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		42.00000	42	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,474.00000	1,354	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		139.00000	146	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		460.00000	397	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,125.00000	1,189	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		282.00000	241	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,947.00000	2,033	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		181.00000	152	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,846.00000	2,944	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		123.00000	102	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,788.00000	3,894	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		55.00000	39	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,720.00000	5,831	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		16.00000	12	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,681.00000	7,804	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		52.00000	36	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,867.00000	5,978	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		14.00000	11	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,829.00000	7,953	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,097.00000	3,969	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		12.00000	11	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call			3,112.00000	2,984	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			27.00000	26	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,134.00000	2,010	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			49.00000	52	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,275.00000	1,159	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			190.00000	201	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			254.00000	215	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,169.00000	2,257	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			112.00000	93	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,027.00000	4,135	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			50.00000	34	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,965.00000	6,077	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			13.00000	11	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,928.00000	8,053	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			47.00000	32	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,062.00000	6,175	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			12.00000	10	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,027.00000	8,152	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,850.00000	3,722	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			15.00000	14	25.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			43.00000	30	29.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,208.00000	6,322	29.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			11.00000	9	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,176.00000	8,301	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			40.00000	28	29.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,305.00000	6,420	29.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			10.00000	8	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,275.00000	8,400	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			36.00000	26	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,451.00000	6,568	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			9.00000	8	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,424.00000	8,550	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			38.00000	26	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,403.00000	6,518	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			10.00000	8	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,375.00000	8,500	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			44.00000	31	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,159.00000	6,273	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			11.00000	9	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,126.00000	8,251	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,244.00000	4,117	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			9.00000	9	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,259.00000	3,131	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			24.00000	23	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,280.00000	2,153	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		45.00000	45	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,393.00000	1,273	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		158.00000	165	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		270.00000	230	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,035.00000	2,123	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		118.00000	98	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,883.00000	3,990	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		53.00000	37	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,818.00000	5,929	29.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		15.00000	12	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,780.00000	7,904	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,293.00000	4,166	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		8.00000	8	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,308.00000	3,180	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		23.00000	22	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,328.00000	2,201	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		43.00000	43	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,433.00000	1,313	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		148.00000	155	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		276.00000	236	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,991.00000	2,078	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		120.00000	100	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,835.00000	3,942	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		54.00000	38	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,769.00000	5,880	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		15.00000	12	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,730.00000	7,854	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,146.00000	4,019	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		11.00000	11	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,161.00000	3,033	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		26.00000	25	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,183.00000	2,056	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		48.00000	48	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,314.00000	1,194	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		179.00000	186	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		259.00000	221	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,124.00000	2,213	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		114.00000	95	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,979.00000	4,087	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		51.00000	36	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,916.00000	6,028	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		14.00000	11	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,879.00000	8,003	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		46.00000	32	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,111.00000	6,224	29.46	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call			12.00000	10	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,077.00000	8,202	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			39.00000	27	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,354.00000	6,469	29.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			10.00000	8	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,325.00000	8,450	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			41.00000	29	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,256.00000	6,371	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			11.00000	9	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,226.00000	8,351	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			4,048.00000	3,920	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			13.00000	12	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			3,063.00000	2,935	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			28.00000	27	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,086.00000	1,964	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			51.00000	56	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,237.00000	1,125	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			202.00000	217	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			679.00000	595	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			644.00000	687	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			248.00000	210	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,213.00000	2,302	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			111.00000	90	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,076.00000	4,182	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			49.00000	33	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,014.00000	6,126	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			13.00000	10	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			7,978.00000	8,102	29.87	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.29200		249.22600		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			300.74400		299.78200		0.00	0.00	0	694.00
ALBI On 04/02/2010 Index Future			306.28300		305.30500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.99800		127.75800		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.35500		130.11200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			302.50350		301.57250		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			308.07500		307.12850		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			364.64500		364.59800		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.50100		7.51400		18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.43700		8.48100		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.06600		8.11600		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.27800		8.32300		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.55700		8.61100		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.52000		8.58000		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.50700		8.56800		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.81200		6.80700		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.75800		6.78800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.87200		6.90300		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.14100		7.18400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.48700		7.50600		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.39200		7.42200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.60000		7.64500		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.25200		8.29900		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.38000		8.42900		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.47600		8.53200		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.52800		8.58600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.12800		7.13000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.03900		7.04600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.03400		7.04700		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.15600		7.16500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.21000		7.22000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			291.06900		289.95500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			296.43000		295.29700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.46800		7.54300		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			22.00000	26	1.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 05/11/2009 Bond Future	6.50	Put			857.00000	802	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.60300		7.68400		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			568.00000	644	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			452.00000	386	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.17200		8.22500		7.00	0.00	0	5,970.00
R157 On 05/11/2009 Bond Future	7.50	Call			368.00000	412	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,253.00000	4,018	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.22900		8.28600		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,226.00000	1,317	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,963.00000	3,766	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.24400		8.30400		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,198.00000	3,359	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,256.00000	2,127	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.21600		8.27900		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,297.00000	4,477	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,142.00000	2,029	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.70200		8.75400		14.00	0.00	0	11,509.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,028.00000	3,276	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,067.00000	2,804	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			156.00000	179	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,471.00000	12,982	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,363.00000	4,675	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,993.00000	1,794	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			337.00000	381	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,822.00000	10,355	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.72500		8.79200		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,391.00000	2,604	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,814.00000	7,377	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.75600		8.81100		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,378.00000	6,675	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,591.00000	4,360	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.75500		8.81200		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,304.00000	8,642	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,256.00000	4,050	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.23300		8.27500		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			240.00000	262	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,521.00000	3,369	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.28200		8.32700		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			602.00000	641	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,956.00000	3,816	6.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future			8.29100	8.33900		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,428.00000	2,527	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,818.00000	1,734	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.25700	8.30800		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,751.00000	3,875	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,275.00000	1,213	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.68300	8.74600		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		182.00000	207	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,346.00000	7,024	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.74100	8.80700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,497.00000	1,611	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,814.00000	4,574	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.76700	8.83600		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,866.00000	4,063	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		3,015.00000	2,852	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.76300	8.83500		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		5,135.00000	5,353	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		3,051.00000	2,902	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.67500	8.72700		12.28	0.00	0	2,301.00
R204 On 05/11/2009 Bond Future	7.50	Call		207.00000	229	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,973.00000	7,681	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.72400	8.77800		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,702.00000	1,805	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,184.00000	4,969	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.74700	8.80400		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		4,357.00000	4,538	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,235.00000	3,087	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.74600	8.80500		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		5,418.00000	5,621	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,943.00000	2,811	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.27100	8.31400		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		187.00000	205	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,014.00000	2,885	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.32900	8.37600		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		488.00000	520	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,372.00000	3,252	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.34700	8.39700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,344.00000	2,434	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,272.00000	1,209	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.31400	8.36800		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		2,861.00000	2,962	4.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/08/2010 Bond Future	9.00	Put			1,060.00000	1,006	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.77200		8.82400		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			167.00000	186	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,843.00000	8,540	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.81800		8.87200		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,679.00000	1,782	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,552.00000	5,327	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.84500		8.90100		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			5,048.00000	5,244	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,001.00000	2,863	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.84900		8.90700		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,114.00000	6,331	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,725.00000	2,601	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.76900		8.82200		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			203.00000	229	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,428.00000	7,115	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.81400		8.86800		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,974.00000	2,102	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,330.00000	4,118	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.83600		8.89200		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,831.00000	5,041	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,648.00000	2,510	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.83700		8.89500		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,286.00000	6,516	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,683.00000	2,557	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.23400		8.29500		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,455.00000	6,893	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			659.00000	560	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			95.00000	114	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,893.00000	12,374	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			224.00000	262	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,305.00000	9,807	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			469.00000	542	17.97	0.00	0	960.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,958.00000	7,494	17.97	0.00	0	960.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,329.00000	11,844	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			107.00000	85	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.25100		8.31400		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,308.00000	1,438	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,948.00000	8,526	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,120.00000	13,624	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			417.00000	369	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future			8.25300	8.31800		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		5,536.00000	5,863	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		3,980.00000	3,739	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.24100	8.30700		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		7,559.00000	7,924	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		3,856.00000	3,644	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			298.67000	297.74800		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			304.17100	303.23300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.52760	6.59070		16.70	13,055,200.00	2,000	240,943.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		112.00000	87	17.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		122.00000	159	17.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		94.00000	72	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		153.00000	194	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		78.00000	59	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		187.00000	232	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		54.00000	41	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		263.00000	313	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		65.00000	49	19.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		224.00000	272	19.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		54.00000	41	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		263.00000	313	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		94.00000	72	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		153.00000	194	18.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		142.00000	104	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		101.00000	127	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		175.00000	126	16.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		84.00000	98	16.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		248.00000	194	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		57.00000	66	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		248.00000	194	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		57.00000	66	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		330.00000	272	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		39.00000	44	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		288.00000	232	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		47.00000	54	18.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		142.00000	104	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		101.00000	127	17.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		210.00000	158	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		70.00000	81	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		210.00000	158	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		70.00000	81	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		330.00000	272	19.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Put		39.00000	44	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		112.00000	87	17.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		122.00000	159	17.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		373.00000	314	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		32.00000	36	19.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		417.00000	357	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		26.00000	29	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		78.00000	59	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		187.00000	232	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		38.00000	28	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		347.00000	401	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		26.00000	20	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		436.00000	492	22.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		38.00000	28	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		347.00000	401	21.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		45.00000	34	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		304.00000	356	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		31.00000	24	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		391.00000	446	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		22.00000	17	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		482.00000	539	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		31.00000	24	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		391.00000	446	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		22.00000	17	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		482.00000	539	22.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		16.00000	12	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		575.00000	635	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		19.00000	14	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		528.00000	587	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		19.00000	14	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		528.00000	587	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		14.00000	10	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		623.00000	683	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		10.00000	8	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		719.00000	780	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		16.00000	12	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		575.00000	635	23.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		12.00000	9	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		671.00000	731	24.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		10.00000	8	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		719.00000	780	25.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		8.00000	6	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		817.00000	878	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		14.00000	10	24.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		623.00000	683	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call		8.00000	6	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		817.00000	878	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		6.00000	5	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		915.00000	977	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		9.00000	7	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		768.00000	829	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		7.00000	5	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		866.00000	928	26.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		5.00000	4	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		964.00000	1,026	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		417.00000	357	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		26.00000	29	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,841.00000	5,778	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,341.00000	4,278	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,841.00000	2,778	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	26.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,341.00000	1,278	29.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		0.00000	0	29.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		1.00000	1	35.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,661.00000	1,723	35.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	47.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,159.00000	3,223	47.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,659.00000	4,722	55.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	57.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,159.00000	6,222	57.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,041.00000	5,978	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,541.00000	4,478	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,041.00000	2,978	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,541.00000	1,478	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		2.00000	1	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,461.00000	1,524	33.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	46.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,960.00000	3,023	46.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	54.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,459.00000	4,522	54.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	57.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,959.00000	6,022	57.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,091.00000	6,028	26.33	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 14/09/2009 Currency Future	0.50	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,591.00000	4,528	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,091.00000	3,028	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,591.00000	1,528	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		2.00000	2	32.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,411.00000	1,474	32.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	46.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,910.00000	2,973	46.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	54.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,409.00000	4,472	54.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	57.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,909.00000	5,972	57.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		555.00000	494	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		15.00000	16	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		462.00000	402	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		22.00000	24	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		796.00000	734	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		6.00000	6	25.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		699.00000	637	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		8.00000	9	24.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		603.00000	541	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		12.00000	13	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		508.00000	447	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		18.00000	20	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		747.00000	685	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		7.00000	7	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		651.00000	588	23.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		10.00000	11	23.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		508.00000	447	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		18.00000	20	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		651.00000	588	23.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		10.00000	11	23.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,291.00000	4,228	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,291.00000	3,228	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,291.00000	2,228	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,291.00000	1,228	29.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		1.00000	0	29.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		1.00000	1	36.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,710.00000	1,773	36.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.30	Call			0.00000	0	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put			3,709.00000	3,772	52.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call			0.00000	0	56.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put			5,709.00000	5,772	56.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call			0.00000	0	61.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put			7,709.00000	7,772	61.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call			4,241.00000	4,178	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call			3,241.00000	3,178	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call			2,241.00000	2,178	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put			0.00000	0	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call			1,241.00000	1,178	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put			1.00000	1	29.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call			1.00000	1	36.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put			1,760.00000	1,823	36.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call			0.00000	0	52.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put			3,759.00000	3,822	52.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call			0.00000	0	56.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put			5,759.00000	5,822	56.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call			0.00000	0	61.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put			7,759.00000	7,822	61.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call			4,191.00000	4,128	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call			3,191.00000	3,128	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call			2,191.00000	2,128	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put			0.00000	0	27.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call			1,192.00000	1,128	29.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put			1.00000	1	29.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call			1.00000	1	37.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put			1,810.00000	1,873	37.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call			0.00000	0	53.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put			3,809.00000	3,872	53.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call			0.00000	0	56.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put			5,809.00000	5,872	56.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call			0.00000	0	61.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put			7,809.00000	7,872	61.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call			4,141.00000	4,078	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call			3,141.00000	3,078	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,141.00000	2,078	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			0.00000	0	27.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,142.00000	1,079	29.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	29.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		1.00000	1	37.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,860.00000	1,923	37.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,859.00000	3,922	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	57.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,859.00000	5,922	57.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	61.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,859.00000	7,922	61.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,859.00000	3,922	53.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	57.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,859.00000	5,922	57.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	61.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,859.00000	7,922	61.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,091.00000	4,028	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,091.00000	2,028	27.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	27.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,092.00000	1,030	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		2.00000	2	29.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		1.00000	1	38.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,910.00000	1,973	38.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	53.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,909.00000	3,972	53.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,909.00000	7,972	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,041.00000	3,978	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,041.00000	1,978	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,043.00000	980	29.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		2.00000	2	29.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		1.00000	1	38.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,960.00000	2,023	38.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Call		0.00000	0	53.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put		3,959.00000	4,022	53.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call		0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put		7,959.00000	8,022	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call		3,991.00000	3,928	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call		2,991.00000	2,928	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put		0.00000	0	26.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call		1,991.00000	1,928	27.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put		0.00000	0	27.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.60	Call			993.00000	930	28.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			3.00000	3	28.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			1.00000	1	39.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			2,010.00000	2,073	39.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	53.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			4,009.00000	4,072	53.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	57.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			6,009.00000	6,072	57.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			8,009.00000	8,072	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			3,891.00000	3,828	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			2,891.00000	2,828	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			1,891.00000	1,828	28.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	28.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			894.00000	832	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			4.00000	4	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	39.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			2,110.00000	2,173	39.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	54.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			4,109.00000	4,172	54.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	57.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			6,109.00000	6,172	57.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			8,109.00000	8,172	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,791.00000	3,728	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,791.00000	2,728	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	26.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,791.00000	1,728	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			1.00000	0	40.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,210.00000	2,273	40.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	54.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Put			4,209.00000	4,272	54.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call			0.00000	0	57.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put			6,209.00000	6,272	57.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call			0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put			8,209.00000	8,272	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call			3,841.00000	3,778	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put			0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call			1,841.00000	1,778	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put			0.00000	0	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call			845.00000	783	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.75	Put		5.00000	5	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	40.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		2,160.00000	2,223	40.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	54.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		4,159.00000	4,222	54.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		8,159.00000	8,222	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Call		3,941.00000	3,878	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.65	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Call		2,941.00000	2,878	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.65	Put		0.00000	0	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Call		1,941.00000	1,878	27.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.65	Put		0.00000	0	27.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Call		944.00000	881	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.65	Put		3.00000	3	27.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Call		1.00000	1	39.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.65	Put		2,060.00000	2,123	39.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Call		0.00000	0	54.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.65	Put		4,059.00000	4,122	54.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Call		0.00000	0	57.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.65	Put		6,059.00000	6,122	57.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Call		0.00000	0	61.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.65	Put		8,059.00000	8,122	61.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.58730	6.65090		17.48	0.00	0	705.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		264.00000	236	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		263.00000	298	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		225.00000	201	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		324.00000	363	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		244.00000	217	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		293.00000	330	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		192.00000	171	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		391.00000	434	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		192.00000	171	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		391.00000	434	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		208.00000	185	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		357.00000	398	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		208.00000	185	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		357.00000	398	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		178.00000	158	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		427.00000	471	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		289.00000	255	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		238.00000	268	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		317.00000	276	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		216.00000	239	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		317.00000	276	17.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.55	Put		216.00000	239	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		376.00000	332	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		175.00000	195	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		376.00000	332	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		175.00000	195	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		407.00000	363	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		156.00000	175	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		407.00000	363	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		156.00000	175	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		345.00000	303	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		195.00000	216	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		440.00000	394	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		139.00000	157	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		264.00000	236	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		263.00000	298	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		244.00000	217	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		293.00000	330	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		475.00000	427	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		124.00000	140	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		475.00000	427	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		124.00000	140	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		511.00000	462	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		110.00000	125	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		178.00000	158	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		427.00000	471	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		152.00000	135	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		501.00000	548	19.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		130.00000	115	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		579.00000	628	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		112.00000	99	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		661.00000	712	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		96.00000	85	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		745.00000	798	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		164.00000	146	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		463.00000	509	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		141.00000	125	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		540.00000	588	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		121.00000	107	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		620.00000	670	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		164.00000	146	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		463.00000	509	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		121.00000	107	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		620.00000	670	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		104.00000	92	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		703.00000	755	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call			141.00000	125	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			540.00000	588	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,801.00000	5,737	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,301.00000	4,237	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,801.00000	2,738	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	31.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,311.00000	1,248	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			10.00000	11	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			25.00000	22	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,724.00000	1,785	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			5.00000	4	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,204.00000	3,267	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			1.00000	1	34.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,700.00000	4,764	34.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			1.00000	0	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,200.00000	6,263	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,051.00000	5,987	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,551.00000	4,487	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,051.00000	2,987	32.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	32.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,557.00000	1,494	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	7	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			33.00000	29	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,482.00000	1,542	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			6.00000	5	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,955.00000	3,018	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			2.00000	1	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,451.00000	4,514	33.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			1.00000	1	37.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,950.00000	6,013	37.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,101.00000	6,037	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,601.00000	4,537	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,101.00000	3,037	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,606.00000	1,543	23.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			6.00000	6	23.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			35.00000	31	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,434.00000	1,494	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			6.00000	6	29.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,905.00000	2,968	29.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	1	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,401.00000	4,464	33.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,900.00000	5,963	37.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		625.00000	573	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		74.00000	86	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		548.00000	498	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		97.00000	111	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		792.00000	737	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		41.00000	50	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		707.00000	653	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		56.00000	66	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		586.00000	535	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		85.00000	98	18.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		548.00000	498	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		97.00000	111	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		665.00000	613	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		64.00000	75	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		440.00000	394	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		139.00000	157	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		749.00000	694	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		48.00000	57	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,301.00000	3,237	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,302.00000	2,239	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		1.00000	1	28.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		3.00000	3	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,702.00000	3,765	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	36.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,700.00000	5,763	36.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	42.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,699.00000	7,763	42.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,201.00000	4,137	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,201.00000	3,137	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,202.00000	2,139	27.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		1.00000	2	27.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,213.00000	1,150	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		12.00000	13	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		22.00000	20	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,821.00000	1,883	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		3.00000	2	32.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,802.00000	3,865	32.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	37.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,800.00000	5,863	37.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	42.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,799.00000	7,863	42.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,151.00000	4,087	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,151.00000	3,087	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,153.00000	2,089	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			2.00000	2	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,164.00000	1,102	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			13.00000	15	19.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			21.00000	19	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,870.00000	1,932	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			3.00000	2	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,852.00000	3,915	32.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			1.00000	1	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,850.00000	5,913	37.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	42.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,849.00000	7,913	42.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,101.00000	4,037	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,103.00000	2,039	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			2.00000	2	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,116.00000	1,053	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			15.00000	16	19.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			20.00000	18	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,919.00000	1,981	26.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			2.00000	2	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,902.00000	3,965	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,899.00000	7,963	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,051.00000	3,987	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,053.00000	1,990	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			2.00000	2	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,067.00000	1,006	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			16.00000	19	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			19.00000	17	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,968.00000	2,030	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			2.00000	2	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,951.00000	4,015	32.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,949.00000	8,013	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,001.00000	3,937	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,001.00000	2,937	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,003.00000	1,940	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		3.00000	3	26.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,019.00000	960	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		18.00000	23	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		18.00000	16	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,017.00000	2,079	26.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		2.00000	2	32.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,001.00000	4,065	32.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		1.00000	1	37.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,000.00000	6,063	37.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,999.00000	8,063	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,251.00000	4,187	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,251.00000	3,187	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,252.00000	2,189	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		1.00000	1	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,262.00000	1,199	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		11.00000	12	20.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		23.00000	21	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,773.00000	1,834	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		3.00000	3	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,752.00000	3,815	31.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		1.00000	1	36.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,750.00000	5,813	36.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	42.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,749.00000	7,813	42.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,951.00000	3,887	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,951.00000	2,887	31.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,954.00000	1,890	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		3.00000	3	26.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		972.00000	914	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		21.00000	27	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		17.00000	15	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,066.00000	2,128	26.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		2.00000	2	32.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,051.00000	4,115	32.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		1.00000	1	37.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,050.00000	6,113	37.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,049.00000	8,113	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,901.00000	3,837	26.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,901.00000	2,837	31.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,904.00000	1,841	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			3.00000	3	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			926.00000	869	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			25.00000	31	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			16.00000	14	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,115.00000	2,177	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			2.00000	2	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,101.00000	4,165	32.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			1.00000	1	37.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,100.00000	6,163	37.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,099.00000	8,163	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,751.00000	3,687	27.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	27.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,751.00000	2,688	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,755.00000	1,692	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			4.00000	4	24.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			13.00000	12	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,262.00000	2,324	27.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			2.00000	2	33.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,251.00000	4,314	33.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			1.00000	0	38.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,250.00000	6,313	38.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,249.00000	8,313	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,851.00000	3,787	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,851.00000	2,788	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,854.00000	1,791	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			3.00000	4	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			881.00000	824	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			30.00000	37	18.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			15.00000	13	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,164.00000	2,226	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			2.00000	2	32.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			4,151.00000	4,215	32.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			1.00000	0	38.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,150.00000	6,213	38.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,149.00000	8,213	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,801.00000	3,737	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,805.00000	1,741	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		4.00000	4	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		836.00000	780	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		35.00000	43	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		14.00000	12	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,213.00000	2,275	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		2.00000	2	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,201.00000	4,264	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	43.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,199.00000	8,263	43.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.63980	6.70110		17.99	26,559.20	4	8.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		365.00000	338	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		364.00000	398	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		327.00000	303	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		426.00000	464	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		346.00000	320	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		394.00000	430	18.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		327.00000	303	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		426.00000	464	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		294.00000	273	19.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		493.00000	533	19.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		310.00000	288	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		459.00000	498	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		279.00000	259	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		528.00000	569	19.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		387.00000	357	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		336.00000	367	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		411.00000	377	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		310.00000	337	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		435.00000	400	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		284.00000	311	17.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		461.00000	425	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		260.00000	285	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		488.00000	451	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		237.00000	261	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		365.00000	338	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		364.00000	398	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		411.00000	377	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		310.00000	337	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		517.00000	478	17.64	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	6.40	Put		216.00000	238	17.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		577.00000	535	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		176.00000	195	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		265.00000	246	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		564.00000	606	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		239.00000	221	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		638.00000	682	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		642.00000	598	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		141.00000	158	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		676.00000	631	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		125.00000	141	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		609.00000	566	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		158.00000	176	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		546.00000	506	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		195.00000	216	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		749.00000	700	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		97.00000	110	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		786.00000	737	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		85.00000	97	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		712.00000	665	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		111.00000	125	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		642.00000	598	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		141.00000	158	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		577.00000	535	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		176.00000	195	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,301.00000	4,240	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,302.00000	3,240	31.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	31.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,306.00000	2,245	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	5	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,323.00000	1,261	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		22.00000	21	17.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		77.00000	73	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,776.00000	1,833	25.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		10.00000	9	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,709.00000	3,769	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	3	31.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,702.00000	5,763	31.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,700.00000	7,761	34.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,201.00000	4,140	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,202.00000	3,141	30.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,207.00000	2,146	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,226.00000	1,164	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		25.00000	24	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		72.00000	68	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,871.00000	1,928	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		9.00000	8	27.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,808.00000	3,868	27.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		3.00000	3	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,802.00000	5,863	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,800.00000	7,861	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,151.00000	4,090	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,152.00000	3,091	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	1	30.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,158.00000	2,097	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		7.00000	7	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,178.00000	1,115	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		27.00000	26	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		70.00000	66	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,918.00000	1,976	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		8.00000	7	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,857.00000	3,918	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,852.00000	5,913	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	34.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,850.00000	7,911	34.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,101.00000	4,040	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,102.00000	3,041	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	1	30.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,108.00000	2,047	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		7.00000	8	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,130.00000	1,067	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		29.00000	27	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		67.00000	64	26.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,966.00000	2,024	26.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		8.00000	7	27.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,907.00000	3,967	27.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,902.00000	5,963	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,900.00000	7,961	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,130.00000	1,067	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put		29.00000	27	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,001.00000	3,940	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,002.00000	2,941	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	1	29.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,009.00000	1,948	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		8.00000	9	23.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,035.00000	979	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		33.00000	39	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		63.00000	57	26.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,062.00000	2,117	26.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		7.00000	7	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,006.00000	4,067	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	2	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,001.00000	6,063	32.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,000.00000	8,061	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,051.00000	3,990	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,052.00000	2,991	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		2,059.00000	1,998	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		8.00000	8	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,082.00000	1,023	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		31.00000	33	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		65.00000	60	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,014.00000	2,070	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		7.00000	7	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,956.00000	4,017	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		3.00000	2	32.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,952.00000	6,013	32.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,950.00000	8,011	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,251.00000	4,190	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,252.00000	3,191	30.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,257.00000	2,196	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		6.00000	6	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,274.00000	1,212	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		23.00000	22	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		74.00000	70	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,823.00000	1,880	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		9.00000	8	27.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,758.00000	3,818	27.36	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 15/03/2010 Currency Future	12.45	Call		3.00000	3	31.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,752.00000	5,813	31.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,750.00000	7,811	34.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,951.00000	3,890	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,953.00000	2,891	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	2	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,960.00000	1,899	22.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		9.00000	9	22.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		991.00000	936	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		40.00000	47	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		60.00000	54	26.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,109.00000	2,164	26.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		7.00000	6	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,056.00000	4,116	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		2.00000	2	32.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,051.00000	6,113	32.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,050.00000	8,111	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,851.00000	3,790	32.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	32.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,853.00000	2,792	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,861.00000	1,800	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		10.00000	10	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		906.00000	853	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		55.00000	64	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		54.00000	48	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,202.00000	2,258	26.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		6.00000	6	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,155.00000	4,216	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		2.00000	2	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,151.00000	6,212	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,150.00000	8,211	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,751.00000	3,690	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,753.00000	2,692	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,763.00000	1,702	21.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		12.00000	12	21.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		825.00000	775	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		74.00000	85	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		48.00000	43	26.26	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	8.95	Put		2,297.00000	2,353	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		6.00000	6	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,255.00000	4,316	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		2.00000	2	32.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,251.00000	6,312	32.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,250.00000	8,311	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,801.00000	3,740	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,803.00000	2,742	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	2	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,812.00000	1,751	21.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		11.00000	11	21.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		865.00000	814	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		64.00000	74	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		51.00000	46	26.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,250.00000	2,306	26.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		6.00000	6	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,205.00000	4,266	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		2.00000	2	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,201.00000	6,262	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,200.00000	8,261	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,901.00000	3,840	33.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,903.00000	2,842	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	2	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,911.00000	1,850	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		10.00000	10	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		948.00000	894	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		47.00000	55	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		57.00000	51	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,155.00000	2,211	26.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		7.00000	6	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,105.00000	4,166	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		2.00000	2	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,101.00000	6,162	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		1.00000	1	35.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,100.00000	8,161	35.07	0.00	0	0.00

**Total for Derivatives:**

**181,303,003.90      23,018      1,190,416.00**

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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<b>Grand Total:</b>								<b>181,303,003.90</b>	<b>23,018</b>	<b>1,190,416.00</b>
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