



Daily MTM Report

Daily summary for 19/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.38300	14.35400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.83000	6.82500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.26000	8.22000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.82000	8.78000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.35000	8.30000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.77500	8.73500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.78500	8.74000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.35000	8.30000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.90000	8.85000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.01100	8.96000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.40500	8.35500			0.00	0	0.00

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

Derivatives

\$ / R On 14/09/2009 Currency Future			8.23040	8.25990		22.42	6,098,726.40	741	203,542.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		367.00000	350	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		357.00000	370	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		389.00000	371	22.25	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		329.00000	341	22.25	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		756.00000	728	20.71	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		96.00000	98	20.71	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		547.00000	524	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		187.00000	194	21.23	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		412.00000	394	22.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		303.00000	313	22.08	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		312.00000	297	23.20	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		452.00000	466	23.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		176.00000	166	26.02	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		866.00000	886	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		518.00000	496	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		208.00000	215	21.40	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		295.00000	281	23.45	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		486.00000	501	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		329.00000	313	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		419.00000	433	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		280.00000	266	23.71	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		520.00000	536	23.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,049.00000	1,019	20.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		39.00000	39	20.67	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		490.00000	468	21.57	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		230.00000	238	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		215.00000	204	24.99	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		706.00000	724	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		347.00000	331	22.68	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		388.00000	401	22.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		295.00000	281	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		486.00000	501	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		252.00000	239	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		592.00000	609	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		239.00000	227	24.48	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		629.00000	646	24.48	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	8.80	Call			205.00000	194	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			745.00000	763	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			227.00000	215	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			667.00000	685	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			266.00000	252	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			556.00000	572	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			185.00000	175	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			825.00000	845	25.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			160.00000	151	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			950.00000	970	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			139.00000	131	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,079.00000	1,100	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			126.00000	119	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,166.00000	1,188	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			114.00000	107	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,255.00000	1,277	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			120.00000	113	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,210.00000	1,233	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			91.00000	85	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,481.00000	1,504	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	43	32.14	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,188.00000	2,213	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			79.00000	74	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,619.00000	1,643	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	59	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,854.00000	1,879	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			76.00000	70	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,666.00000	1,690	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			87.00000	81	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,527.00000	1,550	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			83.00000	77	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,573.00000	1,597	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			73.00000	67	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,713.00000	1,737	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			73.00000	67	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,713.00000	1,737	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			55.00000	50	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,045.00000	2,070	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			52.00000	48	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,092.00000	2,117	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	45	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,140.00000	2,165	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			50.00000	45	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,140.00000	2,165	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			44.00000	39	32.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,284.00000	2,309	32.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		38.00000	33	32.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,478.00000	2,502	32.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		31.00000	26	33.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,721.00000	2,746	33.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		5.00000	1	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,745.00000	4,771	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		34.00000	28	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,624.00000	2,648	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		35.00000	30	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,575.00000	2,599	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		36.00000	31	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,526.00000	2,551	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		46.00000	41	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,236.00000	2,261	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		57.00000	52	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,997.00000	2,022	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		41.00000	36	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,381.00000	2,405	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		39.00000	34	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,429.00000	2,454	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		62.00000	57	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,902.00000	1,926	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		70.00000	64	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,760.00000	1,784	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		59.00000	54	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,949.00000	1,974	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		43.00000	37	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,333.00000	2,357	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		41.00000	36	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,381.00000	2,405	32.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		34.00000	28	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,624.00000	2,648	33.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		43.00000	37	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,333.00000	2,357	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		52.00000	48	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,092.00000	2,117	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		57.00000	52	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,997.00000	2,022	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		67.00000	62	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,807.00000	1,831	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		24.00000	19	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,064.00000	3,088	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		95.00000	89	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,435.00000	1,458	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			87.00000	81	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,527.00000	1,550	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			79.00000	74	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,619.00000	1,643	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			48.00000	43	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,188.00000	2,213	32.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			99.00000	93	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,389.00000	1,413	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			91.00000	85	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,481.00000	1,504	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			104.00000	97	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,344.00000	1,367	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			62.00000	57	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,902.00000	1,926	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			32.00000	27	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,672.00000	2,697	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			30.00000	25	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,770.00000	2,794	33.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			59.00000	54	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,949.00000	1,974	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			29.00000	24	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,819.00000	2,843	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			27.00000	22	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,917.00000	2,941	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			35.00000	30	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,575.00000	2,599	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			29.00000	24	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,819.00000	2,843	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			25.00000	20	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,015.00000	3,040	34.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			32.00000	27	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,672.00000	2,697	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			28.00000	23	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,868.00000	2,892	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			64.00000	59	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,854.00000	1,879	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			28.00000	23	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,868.00000	2,892	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			26.00000	21	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,966.00000	2,990	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			39.00000	34	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,429.00000	2,454	32.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			27.00000	22	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,917.00000	2,941	34.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			23.00000	17	34.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,113.00000	3,137	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			145.00000	137	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,035.00000	1,057	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			109.00000	102	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,299.00000	1,322	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			99.00000	93	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,389.00000	1,413	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			152.00000	144	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			992.00000	1,013	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			114.00000	107	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,255.00000	1,277	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			132.00000	125	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,123.00000	1,144	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			109.00000	102	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,299.00000	1,322	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			76.00000	70	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,666.00000	1,690	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			70.00000	64	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,760.00000	1,784	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			139.00000	131	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,079.00000	1,100	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			95.00000	89	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,435.00000	1,458	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			160.00000	151	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			950.00000	970	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			168.00000	158	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			908.00000	928	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			152.00000	144	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			992.00000	1,013	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,860.00000	4,830	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,360.00000	3,330	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,864.00000	1,838	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			4.00000	8	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			10.00000	3	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,150.00000	4,173	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,642.00000	5,670	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,140.00000	7,170	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,060.00000	5,030	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,560.00000	3,530	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,063.00000	2,036	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			3.00000	5	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			680.00000	654	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			120.00000	123	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			13.00000	4	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,953.00000	3,974	33.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,442.00000	5,470	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,940.00000	6,970	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,110.00000	5,080	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,610.00000	3,580	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,112.00000	2,085	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	4	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			717.00000	691	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			107.00000	110	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			13.00000	5	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,903.00000	3,924	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			2.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,392.00000	5,420	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,890.00000	6,920	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			195.00000	184	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			785.00000	804	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			120.00000	113	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,210.00000	1,233	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,374.00000	1,348	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			14.00000	18	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			919.00000	890	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			59.00000	59	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,568.00000	1,542	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			8.00000	12	23.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,094.00000	1,065	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			34.00000	35	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,617.00000	1,592	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			7.00000	11	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,140.00000	1,112	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			30.00000	31	21.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,666.00000	1,641	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			7.00000	10	24.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,186.00000	1,159	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			26.00000	28	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			437.00000	417	21.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put		277.00000	287	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		19.00000	12	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,359.00000	3,381	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		8.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,348.00000	4,372	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		227.00000	215	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		667.00000	685	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		18.00000	10	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,458.00000	3,480	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		7.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,447.00000	4,472	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,519.00000	1,493	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		9.00000	13	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		643.00000	618	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		133.00000	137	20.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		17.00000	9	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,507.00000	3,529	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		7.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,497.00000	4,521	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,470.00000	1,445	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		10.00000	14	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,005.00000	975	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		45.00000	45	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		610.00000	585	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		150.00000	155	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		17.00000	9	33.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,557.00000	3,578	33.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		6.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,546.00000	4,571	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		19.00000	11	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,409.00000	3,430	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		8.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,398.00000	4,422	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,765.00000	1,739	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		5.00000	9	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,279.00000	1,253	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		19.00000	23	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		835.00000	807	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		75.00000	77	20.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		21.00000	14	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,261.00000	3,283	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		9.00000	3	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,249.00000	4,272	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,815.00000	1,789	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		5.00000	8	25.37	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	6.95	Call		1,327.00000	1,301	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		17.00000	20	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		877.00000	848	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		67.00000	68	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		22.00000	15	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,212.00000	3,234	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		10.00000	3	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,200.00000	4,223	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,963.00000	1,937	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		4.00000	7	26.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		11.00000	4	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,052.00000	4,073	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		2,013.00000	1,987	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		3.00000	6	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		12.00000	4	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,002.00000	4,024	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,914.00000	1,888	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		4.00000	7	26.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,422.00000	1,397	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		12.00000	16	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		961.00000	932	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		51.00000	52	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		578.00000	554	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		168.00000	174	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		11.00000	3	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,101.00000	4,123	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.35580	8.38520		22.59	0.00	0	28,645.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		526.00000	509	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		541.00000	553	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		547.00000	528	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		512.00000	522	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		547.00000	528	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		512.00000	522	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		569.00000	549	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		484.00000	494	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		591.00000	572	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		456.00000	466	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		507.00000	491	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		572.00000	585	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		137.00000	131	30.03	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,302.00000	2,326	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		57.00000	51	33.82	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,971.00000	3,995	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		40.00000	33	34.53	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,655.00000	4,677	34.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.90	Call			200.00000	192	28.16	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,714.00000	1,736	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			251.00000	243	26.75	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,366.00000	1,387	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			569.00000	549	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			484.00000	494	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			507.00000	491	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			572.00000	585	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			472.00000	457	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			637.00000	651	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			456.00000	441	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			671.00000	685	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			456.00000	441	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			671.00000	685	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			410.00000	396	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			775.00000	791	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			440.00000	425	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			705.00000	720	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,106.00000	1,080	20.52	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			121.00000	124	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			370.00000	357	24.58	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			885.00000	902	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			358.00000	345	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			923.00000	940	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			370.00000	357	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			885.00000	902	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			383.00000	370	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			848.00000	864	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			425.00000	411	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			740.00000	755	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			396.00000	383	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			811.00000	827	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			346.00000	334	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			961.00000	978	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			313.00000	302	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,078.00000	1,097	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			285.00000	275	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,199.00000	1,219	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			267.00000	258	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,282.00000	1,302	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			259.00000	250	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,324.00000	1,344	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			285.00000	275	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,199.00000	1,219	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			244.00000	235	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,409.00000	1,430	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		303.00000	293	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,118.00000	1,137	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		259.00000	250	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,324.00000	1,344	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		211.00000	204	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,626.00000	1,648	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		172.00000	165	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,937.00000	1,959	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		188.00000	180	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,803.00000	1,825	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		205.00000	198	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,670.00000	1,692	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		205.00000	198	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,670.00000	1,692	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		182.00000	175	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,847.00000	1,869	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		153.00000	147	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,118.00000	2,141	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		145.00000	139	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,210.00000	2,233	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		141.00000	135	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,256.00000	2,279	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		133.00000	128	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,348.00000	2,372	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		120.00000	115	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,535.00000	2,559	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		105.00000	101	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,770.00000	2,795	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		108.00000	103	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,723.00000	2,748	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		114.00000	109	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,629.00000	2,653	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		158.00000	151	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,072.00000	2,095	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		149.00000	143	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,164.00000	2,187	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		130.00000	125	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,395.00000	2,419	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		123.00000	118	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,488.00000	2,512	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		120.00000	115	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,535.00000	2,559	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		167.00000	160	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,982.00000	2,004	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			177.00000	170	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,892.00000	1,914	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			137.00000	131	30.03	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,302.00000	2,326	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			127.00000	121	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,441.00000	2,466	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			177.00000	170	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,892.00000	1,914	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			100.00000	95	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,865.00000	2,890	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			103.00000	98	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,818.00000	2,842	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			93.00000	88	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,008.00000	3,032	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			98.00000	93	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,912.00000	2,937	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			57.00000	51	33.82	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,971.00000	3,995	33.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			80.00000	76	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,295.00000	3,320	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			84.00000	80	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,199.00000	3,224	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			66.00000	61	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,681.00000	3,706	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			54.00000	48	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,069.00000	4,092	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			44.00000	37	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,459.00000	4,481	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			37.00000	29	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,852.00000	4,873	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			70.00000	65	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,585.00000	3,610	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			46.00000	39	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,361.00000	4,384	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			38.00000	31	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,753.00000	4,775	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			490.00000	474	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			604.00000	618	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			324.00000	312	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,039.00000	1,057	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			223.00000	215	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,538.00000	1,560	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			63.00000	58	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,778.00000	3,802	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			35.00000	27	34.83	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 14/12/2009 Currency Future	13.30	Put		4,950.00000	4,972	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		237.00000	228	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,452.00000	1,473	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		167.00000	160	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,982.00000	2,004	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		88.00000	84	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,103.00000	3,128	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		49.00000	42	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,264.00000	4,286	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		396.00000	383	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		811.00000	827	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		73.00000	69	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,488.00000	3,513	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		31.00000	23	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,246.00000	5,267	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		51.00000	45	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,166.00000	4,189	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		38.00000	31	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,753.00000	4,775	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		30.00000	22	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,344.00000	5,366	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		425.00000	411	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		740.00000	755	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		76.00000	73	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,391.00000	3,417	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		42.00000	35	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,557.00000	4,579	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		32.00000	24	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,147.00000	5,169	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		60.00000	54	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,874.00000	3,898	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		44.00000	37	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,459.00000	4,481	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		34.00000	26	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,048.00000	5,070	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		276.00000	266	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,241.00000	1,260	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		194.00000	186	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,758.00000	1,780	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		75.00000	71	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,440.00000	3,465	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		55.00000	49	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,020.00000	4,043	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		41.00000	34	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,606.00000	4,628	34.48	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 14/12/2009 Currency Future	13.55	Call			32.00000	24	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,196.00000	5,218	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			615.00000	595	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			430.00000	439	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			73.00000	69	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,488.00000	3,513	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			664.00000	643	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			379.00000	387	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			690.00000	669	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			355.00000	363	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			294.00000	283	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,159.00000	1,178	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			105.00000	101	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,770.00000	2,795	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			78.00000	74	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,343.00000	3,368	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			58.00000	52	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,923.00000	3,947	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			43.00000	36	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,508.00000	4,530	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			773.00000	750	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			287.00000	294	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			324.00000	312	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,039.00000	1,057	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			63.00000	58	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,778.00000	3,802	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			744.00000	722	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			309.00000	316	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			472.00000	457	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			637.00000	651	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			217.00000	209	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,582.00000	1,604	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			111.00000	106	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,676.00000	2,700	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			82.00000	78	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,247.00000	3,272	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			61.00000	56	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,826.00000	3,850	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			36.00000	28	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,901.00000	4,922	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			895.00000	871	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			210.00000	216	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			93.00000	88	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,008.00000	3,032	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			928.00000	904	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Put		193.00000	198	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		383.00000	370	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		848.00000	864	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		95.00000	91	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,960.00000	2,985	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		71.00000	68	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,536.00000	3,562	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		962.00000	937	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		177.00000	182	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		717.00000	695	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		331.00000	339	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		303.00000	293	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,118.00000	1,137	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		90.00000	86	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,055.00000	3,080	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		68.00000	63	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,633.00000	3,658	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		50.00000	43	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,215.00000	4,237	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		29.00000	21	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,394.00000	5,415	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		70.00000	65	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,585.00000	3,610	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		27.00000	19	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,542.00000	5,564	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		28.00000	20	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,443.00000	5,465	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		71.00000	68	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,536.00000	3,562	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		52.00000	46	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,117.00000	4,140	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		30.00000	22	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,295.00000	5,317	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		26.00000	18	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,641.00000	5,662	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		639.00000	618	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		404.00000	413	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		615.00000	595	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		430.00000	439	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		895.00000	871	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		210.00000	216	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		690.00000	669	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		355.00000	363	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		78.00000	74	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,343.00000	3,368	32.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call			43.00000	36	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,508.00000	4,530	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			26.00000	18	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,691.00000	5,712	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			802.00000	779	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			267.00000	273	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			33.00000	25	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,098.00000	5,119	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			863.00000	840	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			228.00000	234	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			34.00000	27	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,999.00000	5,021	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,228.00000	1,201	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			93.00000	95	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			440.00000	425	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			705.00000	720	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			48.00000	41	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,312.00000	4,335	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			39.00000	32	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,704.00000	4,726	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,270.00000	1,243	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			85.00000	87	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			997.00000	972	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			162.00000	166	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			358.00000	345	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			923.00000	940	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			117.00000	112	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,582.00000	2,606	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			82.00000	78	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,247.00000	3,272	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			34.00000	27	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,999.00000	5,021	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,187.00000	1,159	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			102.00000	103	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,532.00000	1,507	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			47.00000	51	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			895.00000	871	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			210.00000	216	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,578.00000	1,552	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			43.00000	46	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			172.00000	165	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,937.00000	1,959	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,488.00000	1,462	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			52.00000	56	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			863.00000	840	21.29	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	7.75	Put		228.00000	234	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		162.00000	156	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,027.00000	2,050	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		55.00000	49	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,020.00000	4,043	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,488.00000	1,462	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		52.00000	56	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,623.00000	1,598	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		38.00000	42	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,835.00000	4,806	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,337.00000	3,309	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		2.00000	4	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,857.00000	1,831	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		22.00000	25	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	7	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,177.00000	7,201	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,085.00000	5,056	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,586.00000	3,558	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	2	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,098.00000	2,071	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		13.00000	15	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		832.00000	809	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		247.00000	253	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		15.00000	8	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,929.00000	6,952	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,146.00000	1,118	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		111.00000	112	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		744.00000	722	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		309.00000	316	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		48.00000	41	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,312.00000	4,335	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,387.00000	3,359	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		2.00000	3	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,394.00000	2,367	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		8.00000	11	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,443.00000	1,417	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		58.00000	61	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,592.00000	2,565	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		6.00000	9	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		21.00000	13	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,236.00000	6,257	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		16.00000	9	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,781.00000	6,803	36.41	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	4.75	Call			3,636.00000	3,608	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	2	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,641.00000	2,614	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			6.00000	9	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,669.00000	1,644	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			34.00000	38	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			15.00000	9	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,880.00000	6,903	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,537.00000	3,508	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	3	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,542.00000	2,515	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			7.00000	9	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			14.00000	8	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,979.00000	7,002	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,487.00000	3,459	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	3	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,493.00000	2,466	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			7.00000	10	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			14.00000	8	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,028.00000	7,052	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,736.00000	3,708	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	2	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,740.00000	2,713	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			5.00000	8	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,762.00000	1,737	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			27.00000	31	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,786.00000	3,758	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	2	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,790.00000	2,763	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			5.00000	7	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,809.00000	1,784	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			24.00000	28	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	10	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,731.00000	6,754	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,936.00000	3,907	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,939.00000	2,912	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			4.00000	6	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,952.00000	1,926	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			17.00000	20	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,069.00000	1,043	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			134.00000	137	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			194.00000	186	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,758.00000	1,780	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			18.00000	11	36.41	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	14.95	Put		6,583.00000	6,605	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,036.00000	4,007	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,038.00000	3,011	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		3.00000	5	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,049.00000	2,022	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		14.00000	16	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		19.00000	12	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,484.00000	6,506	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,086.00000	4,057	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	1	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,088.00000	3,061	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		3.00000	5	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		20.00000	12	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,434.00000	6,456	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,136.00000	4,107	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	1	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,138.00000	3,111	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		3.00000	5	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,147.00000	2,120	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		12.00000	15	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		20.00000	12	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,385.00000	6,406	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		0.00000	3,957	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	1	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		0.00000	2,962	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		0.00000	6	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		0.00000	1,974	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		0.00000	18	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	11	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		0.00000	6,555	36.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.47660	8.50570		22.59	0.00	0	9.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		666.00000	648	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		660.00000	672	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		686.00000	667	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		630.00000	641	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		728.00000	708	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		572.00000	582	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		629.00000	613	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		724.00000	736	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		194.00000	188	29.60	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,738.00000	2,761	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		118.00000	113	32.06	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,912.00000	3,937	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		468.00000	455	24.70	0.00	0	17,948.00

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	9.15	Put			1,112.00000	1,128	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			333.00000	324	26.80	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,678.00000	1,697	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			706.00000	687	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			601.00000	611	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			647.00000	630	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			692.00000	704	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			595.00000	579	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			790.00000	803	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			579.00000	564	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			824.00000	837	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			534.00000	519	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			928.00000	943	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			493.00000	479	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,037.00000	1,053	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			520.00000	506	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			964.00000	979	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			548.00000	534	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			893.00000	907	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			433.00000	421	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,228.00000	1,245	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			412.00000	401	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,307.00000	1,324	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			383.00000	373	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,428.00000	1,446	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			402.00000	391	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,347.00000	1,364	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			365.00000	355	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,510.00000	1,529	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			365.00000	355	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,510.00000	1,529	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			161.00000	155	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,155.00000	3,179	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			374.00000	364	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,468.00000	1,487	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			326.00000	317	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,720.00000	1,740	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			304.00000	295	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,849.00000	1,868	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			270.00000	262	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,064.00000	2,085	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			297.00000	288	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,891.00000	1,911	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			319.00000	310	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,763.00000	1,783	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			319.00000	310	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,763.00000	1,783	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			290.00000	281	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,934.00000	1,954	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			290.00000	281	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,934.00000	1,954	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			246.00000	239	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,241.00000	2,262	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			241.00000	233	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,285.00000	2,307	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			252.00000	244	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,196.00000	2,217	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			236.00000	228	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,330.00000	2,351	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			220.00000	213	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,465.00000	2,487	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			198.00000	192	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,693.00000	2,715	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			178.00000	172	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,922.00000	2,945	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			182.00000	176	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,876.00000	2,899	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			190.00000	184	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,784.00000	2,807	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			186.00000	180	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,830.00000	2,853	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			211.00000	204	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,556.00000	2,578	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			216.00000	209	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,510.00000	2,532	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			202.00000	196	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,647.00000	2,669	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			194.00000	188	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,738.00000	2,761	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			207.00000	200	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,601.00000	2,624	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			225.00000	218	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,420.00000	2,442	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			236.00000	228	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,330.00000	2,351	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			216.00000	209	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,510.00000	2,532	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			174.00000	168	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,969.00000	2,992	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			165.00000	159	30.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,099.00000	3,122	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			171.00000	165	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,015.00000	3,038	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			171.00000	165	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,015.00000	3,038	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			167.00000	162	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,062.00000	3,085	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			151.00000	146	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,296.00000	3,319	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			164.00000	158	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,108.00000	3,132	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			146.00000	140	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,390.00000	3,414	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			157.00000	152	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,202.00000	3,225	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			154.00000	149	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,249.00000	3,272	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			349.00000	339	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,593.00000	1,612	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			304.00000	295	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,849.00000	1,868	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			276.00000	268	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,021.00000	2,041	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			264.00000	256	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,108.00000	2,129	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			108.00000	103	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,152.00000	4,177	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			393.00000	382	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,387.00000	1,405	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			154.00000	149	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,249.00000	3,272	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			62.00000	58	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,256.00000	5,281	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			423.00000	411	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,267.00000	1,284	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			211.00000	204	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,556.00000	2,578	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			67.00000	63	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,112.00000	5,137	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			445.00000	432	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,189.00000	1,206	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			71.00000	67	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,016.00000	5,041	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			456.00000	443	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,150.00000	1,167	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			190.00000	184	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,784.00000	2,807	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			73.00000	69	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,968.00000	4,993	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			480.00000	467	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,075.00000	1,090	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			78.00000	73	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,872.00000	4,897	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			140.00000	135	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,484.00000	3,509	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			54.00000	50	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,498.00000	5,524	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			357.00000	347	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,551.00000	1,570	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			148.00000	143	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,343.00000	3,367	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			143.00000	138	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,437.00000	3,461	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			55.00000	52	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,449.00000	5,475	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			140.00000	135	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,484.00000	3,509	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			135.00000	130	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,579.00000	3,604	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			130.00000	125	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,674.00000	3,698	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			48.00000	45	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,692.00000	5,718	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			341.00000	331	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,635.00000	1,655	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			174.00000	168	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,969.00000	2,992	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			143.00000	138	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,437.00000	3,461	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			138.00000	133	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,532.00000	3,556	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			52.00000	49	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,546.00000	5,572	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			58.00000	55	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,353.00000	5,378	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			433.00000	421	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,228.00000	1,245	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			69.00000	65	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,064.00000	5,089	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			564.00000	548	23.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.80	Put		858.00000	872	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		82.00000	78	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,777.00000	4,801	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		520.00000	506	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		964.00000	979	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		230.00000	223	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,375.00000	2,396	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		186.00000	180	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,830.00000	2,853	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		76.00000	71	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,920.00000	4,945	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		207.00000	200	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,601.00000	2,624	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		167.00000	162	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,062.00000	3,085	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		65.00000	62	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,160.00000	5,185	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		241.00000	233	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,285.00000	2,307	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		230.00000	223	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,375.00000	2,396	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		80.00000	75	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,824.00000	4,849	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		506.00000	492	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,000.00000	1,016	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		64.00000	60	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,208.00000	5,233	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		85.00000	80	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,729.00000	4,753	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		258.00000	250	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,152.00000	2,173	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		92.00000	87	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,587.00000	4,611	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		264.00000	256	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,108.00000	2,129	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		94.00000	90	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,538.00000	4,563	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		97.00000	93	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,441.00000	4,466	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		283.00000	274	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,977.00000	1,998	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		270.00000	262	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,064.00000	2,085	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		95.00000	91	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,490.00000	4,515	33.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			844.00000	823	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			439.00000	447	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			312.00000	302	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,806.00000	1,826	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			110.00000	105	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,104.00000	4,129	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			820.00000	799	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			464.00000	472	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			896.00000	874	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			390.00000	398	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			341.00000	331	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,635.00000	1,655	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			114.00000	109	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,008.00000	4,033	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			923.00000	901	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			367.00000	374	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			116.00000	111	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,960.00000	3,985	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			750.00000	730	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			544.00000	553	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			297.00000	288	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,891.00000	1,911	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			283.00000	274	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,977.00000	1,998	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			102.00000	98	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,296.00000	4,321	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			870.00000	848	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			414.00000	422	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			333.00000	324	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,678.00000	1,697	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			112.00000	107	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,056.00000	4,081	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			950.00000	928	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			345.00000	352	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			357.00000	347	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,551.00000	1,570	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,100.00000	1,076	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			245.00000	250	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			402.00000	391	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,347.00000	1,364	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			116.00000	111	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,960.00000	3,985	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,133.00000	1,109	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			227.00000	232	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,166.00000	1,141	20.47	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	7.55	Put			210.00000	215	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			423.00000	411	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,267.00000	1,284	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			120.00000	116	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,865.00000	3,889	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,200.00000	1,175	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			194.00000	198	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,856.00000	4,827	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,361.00000	3,336	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	9	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,909.00000	1,877	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			53.00000	50	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			104.00000	100	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,248.00000	4,273	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			20.00000	18	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,164.00000	7,192	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,106.00000	5,077	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,609.00000	3,583	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	7	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,141.00000	2,109	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			35.00000	32	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			23.00000	21	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,917.00000	6,945	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,354.00000	1,325	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			148.00000	148	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			480.00000	467	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,075.00000	1,090	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			456.00000	443	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,150.00000	1,167	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			374.00000	364	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,468.00000	1,487	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			132.00000	128	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,627.00000	3,651	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,410.00000	3,385	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	9	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,427.00000	2,401	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			22.00000	24	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,517.00000	1,486	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			111.00000	109	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			127.00000	123	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,722.00000	3,746	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			87.00000	82	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,681.00000	4,706	33.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,560.00000	3,534	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			4.00000	7	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,573.00000	2,547	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			17.00000	21	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,644.00000	1,612	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			88.00000	86	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,621.00000	2,596	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			15.00000	20	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,687.00000	1,655	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			81.00000	79	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,659.00000	3,633	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			3.00000	6	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,670.00000	2,645	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			14.00000	19	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,731.00000	1,699	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			75.00000	72	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			979.00000	956	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			323.00000	330	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,460.00000	3,435	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			4.00000	8	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,476.00000	2,449	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			20.00000	23	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,559.00000	1,528	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			103.00000	101	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,759.00000	3,732	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			3.00000	6	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,768.00000	2,744	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			12.00000	17	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,819.00000	1,787	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			63.00000	60	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,038.00000	1,015	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			282.00000	288	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,809.00000	3,782	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			3.00000	5	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,817.00000	2,793	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			11.00000	16	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,864.00000	1,832	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			58.00000	55	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,069.00000	1,045	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			263.00000	269	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			123.00000	118	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,817.00000	3,841	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,958.00000	3,931	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	4	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,964.00000	2,940	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.55	Put		8.00000	14	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		2,000.00000	1,968	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		45.00000	41	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		90.00000	85	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,634.00000	4,658	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		4,008.00000	3,981	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	4	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		3,013.00000	2,990	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		8.00000	13	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,046.00000	2,014	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		41.00000	37	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,107.00000	4,080	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		2.00000	3	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,112.00000	3,088	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		7.00000	12	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,276.00000	1,247	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		170.00000	171	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,058.00000	4,031	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		2.00000	4	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,063.00000	3,039	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		7.00000	12	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,093.00000	2,060	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		38.00000	34	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,237.00000	1,209	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		182.00000	183	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,908.00000	3,881	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		2.00000	5	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,915.00000	2,891	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		9.00000	15	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,955.00000	1,922	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		49.00000	46	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,157.00000	4,130	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	3	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,162.00000	3,138	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		6.00000	11	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,188.00000	2,157	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		32.00000	31	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,315.00000	1,286	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		159.00000	159	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.59730	8.62620		22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		773.00000	757	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		796.00000	810	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		791.00000	775	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		765.00000	778	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		810.00000	794	22.72	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 14/06/2010 Currency Future	8.55	Put			734.00000	747	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			830.00000	813	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			704.00000	716	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			755.00000	740	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			828.00000	842	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			193.00000	188	30.22	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,717.00000	3,741	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			551.00000	540	24.87	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,325.00000	1,343	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			720.00000	706	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			894.00000	908	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			704.00000	690	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			927.00000	942	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			657.00000	644	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,031.00000	1,047	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			688.00000	674	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			961.00000	977	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			642.00000	629	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,066.00000	1,082	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			601.00000	589	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,175.00000	1,191	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			614.00000	602	24.24	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,138.00000	1,155	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			628.00000	615	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,102.00000	1,118	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			672.00000	659	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			996.00000	1,011	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			528.00000	518	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,402.00000	1,420	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			496.00000	486	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,520.00000	1,539	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			517.00000	507	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,441.00000	1,460	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			477.00000	467	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,600.00000	1,620	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			507.00000	496	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,480.00000	1,499	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			211.00000	206	29.84	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,485.00000	3,508	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			486.00000	477	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,560.00000	1,579	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			432.00000	424	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,806.00000	1,826	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			407.00000	399	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,931.00000	1,952	26.73	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	10.40	Call		367.00000	360	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,141.00000	2,163	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		399.00000	391	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,973.00000	1,994	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		424.00000	416	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,848.00000	1,868	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		551.00000	540	24.87	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,325.00000	1,343	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,059.00000	1,039	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		433.00000	442	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		467.00000	458	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,641.00000	1,661	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		449.00000	440	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,723.00000	1,743	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		416.00000	408	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,890.00000	1,911	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		383.00000	375	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,056.00000	2,078	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		177.00000	173	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,951.00000	3,975	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,034.00000	1,014	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		457.00000	466	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		458.00000	449	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,682.00000	1,702	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		440.00000	432	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,764.00000	1,784	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		391.00000	383	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,014.00000	2,036	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		375.00000	367	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,099.00000	2,120	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		174.00000	170	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,998.00000	4,022	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		960.00000	941	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		534.00000	544	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		449.00000	440	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,723.00000	1,743	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		383.00000	375	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,056.00000	2,078	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		353.00000	346	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,227.00000	2,248	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		166.00000	161	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,140.00000	4,164	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		892.00000	875	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		616.00000	627	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		424.00000	416	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
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,848.00000	1,868	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			375.00000	367	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,099.00000	2,120	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			360.00000	353	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,184.00000	2,205	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			346.00000	339	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,270.00000	2,291	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			332.00000	325	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,356.00000	2,378	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			158.00000	154	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,282.00000	4,306	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			984.00000	965	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			508.00000	517	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			458.00000	449	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,682.00000	1,702	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			169.00000	164	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,092.00000	4,117	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,199.00000	1,176	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			323.00000	329	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			539.00000	529	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,363.00000	1,381	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			440.00000	432	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,764.00000	1,784	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,229.00000	1,206	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			303.00000	309	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			467.00000	458	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,641.00000	1,661	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			190.00000	185	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,763.00000	3,787	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,260.00000	1,236	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			283.00000	289	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			563.00000	552	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,287.00000	1,304	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			539.00000	529	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,363.00000	1,381	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			186.00000	182	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,810.00000	3,834	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,291.00000	1,267	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			265.00000	270	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			575.00000	564	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,249.00000	1,266	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,877.00000	4,848	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,388.00000	3,364	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			12.00000	16	25.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,970.00000	1,941	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			94.00000	94	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			937.00000	918	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			561.00000	571	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			266.00000	259	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,889.00000	2,912	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			101.00000	97	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,724.00000	5,750	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			55.00000	52	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,179.00000	7,205	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,126.00000	5,098	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,635.00000	3,611	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			9.00000	14	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,193.00000	2,164	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			66.00000	67	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			291.00000	284	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,665.00000	2,687	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			171.00000	167	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,045.00000	4,070	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			108.00000	104	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,482.00000	5,507	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			61.00000	59	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,935.00000	6,961	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,477.00000	1,451	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			201.00000	204	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			588.00000	576	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,212.00000	1,229	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			517.00000	507	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,441.00000	1,460	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			215.00000	209	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,438.00000	3,462	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,437.00000	3,413	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			11.00000	16	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,470.00000	2,444	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			44.00000	46	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,595.00000	1,568	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			168.00000	170	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			270.00000	264	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,844.00000	2,867	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			137.00000	133	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,711.00000	4,736	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,659.00000	2,633	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			32.00000	36	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,757.00000	1,729	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.00	Put			131.00000	132	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			203.00000	198	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,577.00000	3,601	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			146.00000	142	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,520.00000	4,545	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			256.00000	250	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,980.00000	3,003	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			180.00000	176	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,904.00000	3,928	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			131.00000	127	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,855.00000	4,880	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,684.00000	3,660	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			8.00000	13	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,706.00000	2,681	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			30.00000	34	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,799.00000	1,771	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			123.00000	124	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,086.00000	1,065	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			410.00000	418	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			248.00000	242	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,071.00000	3,094	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			127.00000	123	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,951.00000	4,976	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,536.00000	3,512	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			10.00000	15	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,564.00000	2,538	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			38.00000	41	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,675.00000	1,648	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			149.00000	150	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,008.00000	989	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			482.00000	491	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			339.00000	332	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,313.00000	2,335	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			235.00000	230	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,209.00000	3,232	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			121.00000	117	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,095.00000	5,120	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,487.00000	3,463	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			10.00000	15	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,517.00000	2,491	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			41.00000	44	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,635.00000	1,607	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			158.00000	160	20.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			231.00000	225	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,255.00000	3,278	29.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.65	Call			163.00000	159	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,187.00000	4,212	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			120.00000	116	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,143.00000	5,168	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			326.00000	319	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,400.00000	2,422	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			227.00000	221	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,300.00000	3,324	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			161.00000	156	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,234.00000	4,259	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			118.00000	114	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,192.00000	5,217	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			243.00000	238	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,117.00000	3,140	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			125.00000	121	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,999.00000	5,024	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,734.00000	3,710	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			8.00000	13	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,754.00000	2,729	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			28.00000	32	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,841.00000	1,813	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			115.00000	115	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,113.00000	1,092	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			387.00000	395	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			367.00000	360	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,141.00000	2,163	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			252.00000	246	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,026.00000	3,049	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			129.00000	125	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,903.00000	4,928	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,783.00000	3,759	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			7.00000	12	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,802.00000	2,777	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			26.00000	30	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,884.00000	1,855	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			108.00000	108	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,141.00000	1,119	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			365.00000	372	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,833.00000	3,809	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			7.00000	12	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,850.00000	2,825	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			24.00000	28	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,927.00000	1,898	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			101.00000	100	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,170.00000	1,147	20.84	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	7.80	Put			343.00000	350	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			261.00000	255	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,935.00000	2,958	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			183.00000	179	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,857.00000	3,881	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			133.00000	129	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,807.00000	4,832	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,982.00000	3,958	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			6.00000	10	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,995.00000	2,970	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			19.00000	22	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,058.00000	2,028	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			81.00000	81	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			275.00000	269	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,799.00000	2,822	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			140.00000	136	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,663.00000	4,688	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			4,031.00000	4,007	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			5.00000	10	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,043.00000	3,018	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			17.00000	21	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,102.00000	2,072	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			76.00000	75	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			280.00000	274	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,754.00000	2,777	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			196.00000	191	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,670.00000	3,694	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			142.00000	138	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,616.00000	4,641	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,081.00000	4,056	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			5.00000	9	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,092.00000	3,068	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			16.00000	20	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,147.00000	2,118	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			71.00000	71	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,327.00000	1,303	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			251.00000	256	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			286.00000	279	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,709.00000	2,732	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			200.00000	195	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,624.00000	3,647	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			144.00000	140	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,568.00000	4,593	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			4,130.00000	4,105	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	8	29.11	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 14/06/2010 Currency Future	5.50	Call		3,141.00000	3,117	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		15.00000	20	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,364.00000	1,339	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		238.00000	242	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,932.00000	3,908	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		6.00000	11	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,946.00000	2,921	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		20.00000	24	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		2,014.00000	1,984	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		88.00000	87	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		94.00000	90	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,968.00000	5,993	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		239.00000	233	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,163.00000	3,186	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		93.00000	89	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,017.00000	6,042	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		92.00000	88	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,065.00000	6,091	33.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.52130	13.49370		19.30	40,563.90	3	20,038.00
£ / R On 14/09/2009 Currency Future	13.50	Call		527.00000	518	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		534.00000	497	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		548.00000	539	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		504.00000	467	19.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		569.00000	560	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		475.00000	439	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		569.00000	560	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		475.00000	439	18.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		613.00000	605	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		419.00000	384	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		715.00000	711	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		322.00000	290	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		637.00000	630	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		393.00000	359	18.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		508.00000	498	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		564.00000	527	19.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		590.00000	582	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		447.00000	411	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		688.00000	683	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		344.00000	312	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		662.00000	656	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		368.00000	334	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		688.00000	683	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		344.00000	312	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		777.00000	775	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.00	Put			284.00000	254	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			810.00000	808	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			266.00000	237	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			843.00000	842	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			249.00000	221	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			947.00000	948	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			203.00000	177	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			877.00000	877	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			233.00000	205	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			746.00000	742	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			302.00000	271	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			489.00000	479	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			595.00000	558	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			471.00000	461	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			627.00000	590	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			339.00000	329	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			946.00000	908	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			421.00000	411	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			727.00000	689	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			391.00000	381	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			798.00000	760	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			406.00000	396	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			762.00000	724	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			391.00000	381	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			798.00000	760	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			351.00000	341	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			908.00000	870	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			301.00000	291	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,058.00000	1,020	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			316.00000	306	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,022.00000	985	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			339.00000	329	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			946.00000	908	21.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			273.00000	263	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,130.00000	1,092	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			248.00000	237	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,204.00000	1,166	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			235.00000	225	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,242.00000	1,204	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			287.00000	277	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,094.00000	1,056	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			163.00000	154	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,520.00000	1,482	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			124.00000	115	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,730.00000	1,694	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			69.00000	62	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,175.00000	2,141	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			93.00000	85	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,949.00000	1,914	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			104.00000	96	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,861.00000	1,825	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			117.00000	109	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,773.00000	1,737	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			163.00000	154	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,520.00000	1,482	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			213.00000	202	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,319.00000	1,281	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			182.00000	172	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,438.00000	1,401	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			124.00000	115	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,730.00000	1,694	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			138.00000	129	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,645.00000	1,608	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			155.00000	145	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,561.00000	1,524	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			131.00000	122	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,687.00000	1,651	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			146.00000	137	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,603.00000	1,566	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			172.00000	163	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,479.00000	1,441	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			155.00000	145	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,561.00000	1,524	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			98.00000	91	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,905.00000	1,869	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			110.00000	102	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,817.00000	1,781	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			192.00000	182	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,398.00000	1,360	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			93.00000	85	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,949.00000	1,914	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			69.00000	62	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,175.00000	2,141	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			82.00000	75	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,039.00000	2,004	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			65.00000	58	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,221.00000	2,187	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			61.00000	55	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,267.00000	2,233	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			78.00000	71	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.50	Put		2,084.00000	2,049	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		260.00000	250	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,167.00000	1,129	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		54.00000	48	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,360.00000	2,327	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		202.00000	192	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,358.00000	1,321	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		172.00000	163	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,479.00000	1,441	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		87.00000	80	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,994.00000	1,959	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		287.00000	277	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,094.00000	1,056	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		364.00000	354	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		871.00000	833	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		378.00000	367	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		834.00000	796	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		327.00000	317	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		984.00000	946	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		224.00000	214	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,280.00000	1,242	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		98.00000	91	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,905.00000	1,869	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		47.00000	42	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,454.00000	2,421	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		87.00000	80	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,994.00000	1,959	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		54.00000	48	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,360.00000	2,327	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		47.00000	42	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,454.00000	2,421	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		42.00000	37	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,548.00000	2,515	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		36.00000	32	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,643.00000	2,611	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		131.00000	122	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,687.00000	1,651	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		73.00000	66	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,129.00000	2,095	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		57.00000	51	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,313.00000	2,280	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		73.00000	66	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,129.00000	2,095	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		50.00000	45	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,407.00000	2,374	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.95	Call			44.00000	39	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,501.00000	2,468	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			39.00000	34	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,595.00000	2,563	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			260.00000	250	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,167.00000	1,129	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			28.00000	24	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,834.00000	2,803	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			327.00000	317	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			984.00000	946	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			202.00000	192	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,358.00000	1,321	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			117.00000	109	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,773.00000	1,737	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			213.00000	202	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,319.00000	1,281	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			437.00000	427	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			693.00000	655	20.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			406.00000	396	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			762.00000	724	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			351.00000	341	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			908.00000	870	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			224.00000	214	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,280.00000	1,242	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			421.00000	411	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			727.00000	689	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			453.00000	443	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			660.00000	622	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			273.00000	263	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,130.00000	1,092	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			489.00000	479	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			595.00000	558	19.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,394.00000	5,421	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,894.00000	3,921	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,401.00000	2,426	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	5	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,057.00000	1,061	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			163.00000	140	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			9.00000	7	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,615.00000	3,586	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	1	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,107.00000	5,079	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put			6,606.00000	6,579	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,844.00000	5,871	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,344.00000	4,371	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,846.00000	2,872	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			2.00000	1	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,421.00000	1,434	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			77.00000	63	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			17.00000	15	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,174.00000	3,143	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			2.00000	1	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,658.00000	4,630	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,156.00000	6,129	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,094.00000	6,121	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,594.00000	4,621	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,095.00000	3,122	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	0	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,642.00000	1,659	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			48.00000	38	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			24.00000	21	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,931.00000	2,900	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			3.00000	2	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,409.00000	4,381	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,907.00000	5,879	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			715.00000	711	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			322.00000	290	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			1,019.00000	1,023	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			176.00000	152	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,133.00000	1,140	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			140.00000	119	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			983.00000	985	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			189.00000	164	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			911.00000	912	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			218.00000	191	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,173.00000	1,180	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			129.00000	109	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,095.00000	1,100	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			151.00000	129	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			877.00000	877	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			233.00000	205	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call		843.00000	842	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		249.00000	221	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		590.00000	582	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		447.00000	411	18.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		471.00000	461	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		627.00000	590	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		983.00000	985	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		189.00000	164	18.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		662.00000	656	18.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		368.00000	334	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.72450	13.69630		19.91	0.00	0	12,381.00
£ / R On 14/12/2009 Currency Future	13.70	Call		780.00000	772	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		784.00000	748	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		800.00000	793	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		754.00000	718	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		821.00000	813	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		724.00000	689	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		800.00000	793	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		754.00000	718	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		821.00000	813	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		724.00000	689	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		860.00000	853	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		664.00000	629	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		948.00000	943	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		552.00000	519	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		881.00000	874	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		635.00000	600	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		761.00000	753	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		815.00000	779	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		840.00000	833	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		694.00000	658	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		925.00000	919	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		579.00000	545	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		761.00000	753	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		815.00000	779	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		903.00000	896	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		606.00000	572	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,005.00000	1,001	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		509.00000	476	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,035.00000	1,031	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		488.00000	456	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,064.00000	1,061	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		468.00000	437	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,157.00000	1,156	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		411.00000	381	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.00	Call			1,126.00000	1,124	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			429.00000	399	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			821.00000	813	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			724.00000	689	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			743.00000	734	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			846.00000	810	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			780.00000	772	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			784.00000	748	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			725.00000	716	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			878.00000	842	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			567.00000	557	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,171.00000	1,132	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			674.00000	665	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			977.00000	940	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			658.00000	649	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,011.00000	974	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			658.00000	649	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,011.00000	974	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			642.00000	633	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,046.00000	1,008	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			585.00000	575	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,139.00000	1,101	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			515.00000	505	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,269.00000	1,230	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			549.00000	539	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,203.00000	1,165	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			532.00000	522	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,236.00000	1,197	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			499.00000	488	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,302.00000	1,264	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			382.00000	371	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,585.00000	1,546	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			395.00000	384	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,549.00000	1,510	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			467.00000	456	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,371.00000	1,332	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			437.00000	426	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,441.00000	1,402	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			409.00000	398	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,512.00000	1,473	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			356.00000	345	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,660.00000	1,621	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			332.00000	321	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,736.00000	1,697	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			310.00000	299	20.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.20	Put		1,813.00000	1,774	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		231.00000	221	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,135.00000	2,097	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		642.00000	633	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,046.00000	1,008	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		604.00000	594	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,107.00000	1,069	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		707.00000	698	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		911.00000	874	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		467.00000	456	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,371.00000	1,332	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		623.00000	613	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,076.00000	1,039	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		483.00000	472	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,336.00000	1,298	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		452.00000	441	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,406.00000	1,367	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		423.00000	412	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,476.00000	1,437	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		321.00000	310	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,774.00000	1,735	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		725.00000	716	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		878.00000	842	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		690.00000	681	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		944.00000	907	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		623.00000	613	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,076.00000	1,039	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		483.00000	472	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,336.00000	1,298	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		369.00000	358	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,623.00000	1,584	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		452.00000	441	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,406.00000	1,367	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		344.00000	333	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,698.00000	1,659	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		707.00000	698	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		911.00000	874	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		532.00000	522	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,236.00000	1,197	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		382.00000	371	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,585.00000	1,546	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		549.00000	539	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,203.00000	1,165	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,396.00000	5,425	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.80	Call			3,900.00000	3,927	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			4.00000	3	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,457.00000	2,476	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			61.00000	51	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,255.00000	1,255	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			358.00000	330	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			199.00000	189	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,303.00000	2,265	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			58.00000	53	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,662.00000	3,629	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			15.00000	13	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,118.00000	5,088	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			3.00000	3	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,607.00000	6,578	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,846.00000	5,875	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,347.00000	4,375	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,876.00000	2,899	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			30.00000	24	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,575.00000	1,581	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			228.00000	206	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			278.00000	267	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,932.00000	1,893	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			86.00000	79	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,239.00000	3,205	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			23.00000	20	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,676.00000	4,645	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			5.00000	4	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,159.00000	6,130	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,096.00000	6,125	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,597.00000	4,625	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	0	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,115.00000	3,140	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			19.00000	15	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,769.00000	1,779	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			173.00000	154	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			106.00000	98	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,009.00000	2,974	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			28.00000	25	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,432.00000	4,401	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			7.00000	6	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,910.00000	5,881	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			903.00000	896	19.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.40	Put		606.00000	572	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,189.00000	1,188	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		393.00000	364	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,392.00000	1,395	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		296.00000	270	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,322.00000	1,324	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		326.00000	299	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,189.00000	1,188	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		393.00000	364	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,288.00000	1,289	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		342.00000	315	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,222.00000	1,221	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		375.00000	347	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,095.00000	1,092	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		448.00000	418	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		977.00000	972	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		530.00000	497	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		674.00000	665	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		977.00000	940	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		925.00000	919	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		579.00000	545	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,035.00000	1,031	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		488.00000	456	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		725.00000	716	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		878.00000	842	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,064.00000	1,061	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		468.00000	437	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,005.00000	1,001	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		509.00000	476	18.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	633	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		0.00000	1,008	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.92190	13.89480		20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		0.00000	1,001	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		0.00000	980	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,009.00000	1,021	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		964.00000	949	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,028.00000	1,040	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		934.00000	918	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,068.00000	1,081	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		874.00000	859	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,154.00000	1,168	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		759.00000	746	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,089.00000	1,102	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		844.00000	830	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		971.00000	982	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.95	Put		1,026.00000	1,011	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,048.00000	1,060	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		903.00000	888	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,132.00000	1,145	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		787.00000	773	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,110.00000	1,123	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		816.00000	801	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,423.00000	4,449	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		28.00000	27	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,454.00000	3,480	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		60.00000	58	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,520.00000	2,543	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		125.00000	122	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,723.00000	1,742	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		328.00000	320	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		790.00000	800	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,396.00000	1,378	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		558.00000	564	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,163.00000	2,143	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		403.00000	408	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,008.00000	2,986	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		294.00000	297	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,899.00000	3,875	26.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,327.00000	4,353	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		32.00000	31	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,357.00000	3,382	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		62.00000	60	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,432.00000	2,455	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		137.00000	133	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,654.00000	1,672	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		359.00000	351	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		762.00000	771	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,467.00000	1,449	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		540.00000	546	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,245.00000	2,224	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		390.00000	395	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,096.00000	3,073	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		285.00000	288	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,990.00000	3,966	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,231.00000	4,258	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		37.00000	36	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,259.00000	3,285	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		64.00000	63	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,345.00000	2,368	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		150.00000	146	18.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.70	Call		1,587.00000	1,605	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		392.00000	383	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		735.00000	744	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,540.00000	1,522	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		523.00000	529	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,328.00000	2,307	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		378.00000	383	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,184.00000	3,161	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		277.00000	280	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,082.00000	4,058	26.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,137.00000	4,163	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		42.00000	41	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,162.00000	3,187	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		67.00000	65	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,259.00000	2,281	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		164.00000	159	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,522.00000	1,539	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		427.00000	417	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		709.00000	717	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,614.00000	1,595	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		507.00000	513	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,412.00000	2,391	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		367.00000	371	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,272.00000	3,249	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		269.00000	271	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,174.00000	4,150	27.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,993.00000	4,019	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		48.00000	47	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		3,018.00000	3,043	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		73.00000	71	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,134.00000	2,156	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		189.00000	184	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,430.00000	1,446	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		485.00000	474	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		673.00000	680	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,728.00000	1,708	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		483.00000	488	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,538.00000	2,516	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		350.00000	354	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,405.00000	3,382	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		255.00000	258	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,310.00000	4,286	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,089.00000	4,115	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		44.00000	43	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,113.00000	3,138	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.85	Put			68.00000	67	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,216.00000	2,238	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			172.00000	166	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,490.00000	1,507	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			445.00000	435	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			697.00000	705	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,652.00000	1,633	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			499.00000	505	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,454.00000	2,433	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			361.00000	365	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,316.00000	3,293	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			265.00000	267	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,220.00000	4,196	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,375.00000	4,401	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			30.00000	29	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,406.00000	3,431	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			61.00000	59	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,476.00000	2,499	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			131.00000	127	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,688.00000	1,707	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			344.00000	335	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			776.00000	785	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,431.00000	1,413	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			549.00000	555	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,204.00000	2,183	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			397.00000	401	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,052.00000	3,029	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			290.00000	293	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,945.00000	3,921	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,184.00000	4,210	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			39.00000	38	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,210.00000	3,236	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			66.00000	64	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,302.00000	2,324	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			157.00000	152	18.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,554.00000	1,572	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			409.00000	400	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			722.00000	730	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,577.00000	1,558	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			515.00000	521	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,370.00000	2,349	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			373.00000	377	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,228.00000	3,205	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			273.00000	276	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,128.00000	4,104	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.65	Call		4,279.00000	4,305	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		34.00000	33	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,308.00000	3,334	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		63.00000	62	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,388.00000	2,411	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		144.00000	139	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,620.00000	1,638	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		376.00000	366	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		748.00000	757	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,504.00000	1,485	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		532.00000	538	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,287.00000	2,266	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		384.00000	389	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,140.00000	3,117	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		281.00000	284	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,036.00000	4,012	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		0.00000	4,068	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		0.00000	46	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		0.00000	3,090	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		0.00000	68	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		0.00000	2,196	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		0.00000	174	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		0.00000	1,475	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		0.00000	453	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		0.00000	692	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		0.00000	1,670	22.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	497	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		0.00000	2,475	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		0.00000	360	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		0.00000	3,338	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		0.00000	264	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		0.00000	4,242	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.12000	14.09350		20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,151.00000	1,140	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,158.00000	1,120	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,170.00000	1,159	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,126.00000	1,089	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,188.00000	1,178	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,095.00000	1,058	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,207.00000	1,197	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,064.00000	1,027	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,227.00000	1,217	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,033.00000	997	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,443.00000	1,435	19.03	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		749.00000	715	19.03	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	13.70	Call			1,308.00000	1,299	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			915.00000	879	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			441.00000	431	25.35	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,848.00000	3,811	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,246.00000	1,237	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,003.00000	967	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,133.00000	1,122	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,189.00000	1,152	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,287.00000	1,278	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			944.00000	908	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,308.00000	1,299	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			915.00000	879	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,227.00000	1,217	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,033.00000	997	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,396.00000	1,388	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			803.00000	768	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,419.00000	1,412	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			776.00000	742	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,516.00000	1,510	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			672.00000	640	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,467.00000	1,460	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			723.00000	690	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,267.00000	1,257	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			973.00000	937	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			983.00000	971	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,490.00000	1,451	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,063.00000	1,052	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,320.00000	1,282	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,086.00000	2,090	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			342.00000	320	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,747.00000	1,745	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			504.00000	475	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			786.00000	774	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,042.00000	2,004	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			599.00000	588	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,855.00000	2,818	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			459.00000	449	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,715.00000	3,679	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			354.00000	345	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,610.00000	4,575	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,122.00000	2,126	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			328.00000	306	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,779.00000	1,778	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			486.00000	458	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,491.00000	1,485	18.86	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	13.30	Put		698.00000	665	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,080.00000	1,069	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,287.00000	1,249	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		797.00000	785	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,004.00000	1,965	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		606.00000	595	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,813.00000	2,775	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		465.00000	455	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,671.00000	3,635	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		358.00000	349	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,565.00000	4,529	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,501.00000	5,527	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		8.00000	7	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,057.00000	4,081	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		63.00000	61	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,676.00000	2,687	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		182.00000	167	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,593.00000	1,588	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		600.00000	568	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		639.00000	628	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,645.00000	2,608	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		430.00000	420	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,937.00000	3,900	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		277.00000	269	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,283.00000	5,249	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		158.00000	152	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,665.00000	6,632	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,947.00000	5,973	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	3	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,480.00000	4,505	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		37.00000	35	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,064.00000	3,078	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		121.00000	108	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,878.00000	1,878	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		434.00000	408	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		722.00000	710	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,278.00000	2,240	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		484.00000	473	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,540.00000	3,503	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		326.00000	318	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,883.00000	4,848	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		187.00000	181	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,244.00000	6,211	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,196.00000	6,222	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	2	21.29	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 14/06/2010 Currency Future	9.40	Call			4,720.00000	4,745	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			27.00000	25	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,296.00000	3,313	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			102.00000	93	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,050.00000	2,054	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			357.00000	334	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			774.00000	762	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,081.00000	2,042	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			518.00000	507	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,324.00000	3,287	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			349.00000	340	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,656.00000	4,620	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			206.00000	199	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,012.00000	5,979	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,624.00000	4,649	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			30.00000	29	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,674.00000	3,695	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			81.00000	75	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,760.00000	2,772	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			167.00000	152	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,980.00000	1,982	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			387.00000	362	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,014.00000	1,002	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,421.00000	1,382	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			753.00000	741	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,159.00000	2,121	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			577.00000	566	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,983.00000	2,946	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,769.00000	3,791	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			76.00000	71	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,846.00000	2,858	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			152.00000	138	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,046.00000	1,035	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,353.00000	1,315	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			591.00000	580	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,898.00000	2,860	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			453.00000	443	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,759.00000	3,723	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,768.00000	4,793	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			25.00000	23	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,817.00000	3,839	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			74.00000	69	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,889.00000	2,902	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			146.00000	132	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			436.00000	426	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Put		3,892.00000	3,856	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		939.00000	927	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,595.00000	1,557	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		702.00000	690	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,358.00000	2,320	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		539.00000	529	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,196.00000	3,159	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		413.00000	403	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,070.00000	4,033	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		870.00000	858	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,777.00000	1,738	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		656.00000	645	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,562.00000	2,525	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		504.00000	493	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,410.00000	3,373	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		387.00000	377	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,293.00000	4,257	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,385.00000	4,410	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		42.00000	40	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,437.00000	3,456	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		94.00000	86	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,551.00000	2,561	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		207.00000	191	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,812.00000	1,811	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		468.00000	441	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		809.00000	797	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,965.00000	1,927	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		614.00000	603	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,771.00000	2,733	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		471.00000	461	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,628.00000	3,591	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		363.00000	354	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,519.00000	4,484	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,244.00000	4,268	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		50.00000	48	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,429.00000	2,437	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		235.00000	217	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,716.00000	1,713	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		522.00000	493	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,197.00000	4,221	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		53.00000	51	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,249.00000	3,265	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		105.00000	95	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,388.00000	2,397	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		245.00000	227	18.24	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	12.95	Call		1,685.00000	1,681	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		541.00000	511	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		763.00000	752	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,120.00000	2,082	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		584.00000	573	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,940.00000	2,903	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		447.00000	437	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,804.00000	3,767	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		345.00000	336	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,702.00000	4,666	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,103.00000	4,127	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		60.00000	57	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,155.00000	3,170	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		112.00000	100	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,309.00000	2,316	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		265.00000	246	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,623.00000	1,619	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		580.00000	549	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		742.00000	730	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,199.00000	2,160	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		569.00000	559	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,026.00000	2,989	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		337.00000	328	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,793.00000	4,758	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,009.00000	4,032	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		65.00000	62	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,232.00000	2,239	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		289.00000	269	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,567.00000	1,562	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		624.00000	592	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		555.00000	544	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,111.00000	3,074	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		424.00000	414	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		3,981.00000	3,944	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,291.00000	4,315	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		47.00000	45	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,343.00000	3,360	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		99.00000	90	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,469.00000	2,478	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		226.00000	208	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,433.00000	4,457	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		39.00000	37	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,484.00000	3,503	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		91.00000	83	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,592.00000	2,602	18.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Put		199.00000	182	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,845.00000	1,845	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		451.00000	425	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		821.00000	808	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,927.00000	1,888	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		622.00000	611	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,729.00000	2,691	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		477.00000	467	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,584.00000	3,547	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		368.00000	358	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,474.00000	4,438	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,484.00000	3,503	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		91.00000	83	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,592.00000	2,602	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		199.00000	182	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,845.00000	1,845	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		451.00000	425	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		821.00000	808	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,927.00000	1,888	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,150.00000	4,174	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		56.00000	54	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,202.00000	3,218	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		108.00000	98	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,349.00000	2,356	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		255.00000	236	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,654.00000	1,650	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		560.00000	530	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		341.00000	332	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,747.00000	4,712	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		0.00000	3,123	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		0.00000	103	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		0.00000	2,277	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		0.00000	257	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		0.00000	720	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		0.00000	2,200	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		0.00000	552	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		0.00000	3,032	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		0.00000	324	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		0.00000	4,804	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.45240	11.52440		19.13	0.00	0	19,707.00
€ / R On 14/09/2009 Currency Future	11.50	Call		451.00000	409	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		426.00000	456	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		492.00000	448	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		367.00000	395	18.92	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 14/09/2009 Currency Future	11.35	Call			515.00000	469	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			340.00000	366	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			471.00000	428	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			396.00000	425	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			431.00000	390	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			456.00000	488	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			412.00000	373	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			488.00000	521	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			394.00000	357	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			520.00000	554	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			377.00000	341	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			553.00000	589	20.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			471.00000	428	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			396.00000	425	19.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			346.00000	313	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			622.00000	661	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			332.00000	300	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			657.00000	697	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			361.00000	327	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			587.00000	624	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			318.00000	283	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			694.00000	730	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			515.00000	469	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			340.00000	366	18.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			284.00000	251	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			759.00000	798	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			301.00000	266	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			726.00000	764	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			268.00000	236	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			793.00000	833	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			252.00000	222	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			828.00000	869	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			174.00000	150	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,050.00000	1,098	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			198.00000	172	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			973.00000	1,019	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			210.00000	183	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			936.00000	981	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			163.00000	140	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,089.00000	1,138	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			153.00000	131	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,129.00000	1,179	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			134.00000	114	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,209.00000	1,261	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			125.00000	106	20.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.65	Put		1,251.00000	1,304	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		102.00000	85	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,377.00000	1,433	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		76.00000	63	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,552.00000	1,611	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		56.00000	46	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,732.00000	1,794	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		61.00000	50	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,687.00000	1,747	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		61.00000	50	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,687.00000	1,747	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		35.00000	28	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,011.00000	2,076	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		33.00000	26	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,058.00000	2,123	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		38.00000	31	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,964.00000	2,028	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		41.00000	33	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,917.00000	1,981	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		45.00000	36	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,870.00000	1,934	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		45.00000	36	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,870.00000	1,934	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		52.00000	42	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,778.00000	1,840	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		25.00000	20	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,201.00000	2,268	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		20.00000	15	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,345.00000	2,413	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		18.00000	14	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,394.00000	2,462	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		30.00000	24	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,106.00000	2,171	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		48.00000	39	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,824.00000	1,887	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		48.00000	39	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,824.00000	1,887	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		41.00000	33	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,917.00000	1,981	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		71.00000	58	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,596.00000	1,656	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		23.00000	18	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,249.00000	2,316	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		28.00000	22	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,153.00000	2,219	20.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Call			18.00000	14	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,394.00000	2,462	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			17.00000	13	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,442.00000	2,510	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			15.00000	12	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,491.00000	2,559	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			13.00000	10	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,588.00000	2,657	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			21.00000	17	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,297.00000	2,364	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			66.00000	54	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,641.00000	1,702	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			11.00000	8	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,686.00000	2,756	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			3.00000	2	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,329.00000	3,400	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			21.00000	17	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,297.00000	2,364	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			13.00000	10	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,588.00000	2,657	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			9.00000	7	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,785.00000	2,854	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			7.00000	5	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,883.00000	2,953	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			6.00000	4	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,982.00000	3,052	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	4	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,081.00000	3,151	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			30.00000	24	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,106.00000	2,171	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			9.00000	7	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,785.00000	2,854	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			7.00000	5	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,883.00000	2,953	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			117.00000	99	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,292.00000	1,346	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			102.00000	85	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,377.00000	1,433	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			88.00000	73	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,464.00000	1,521	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			33.00000	26	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,058.00000	2,123	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			14.00000	11	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,540.00000	2,608	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			12.00000	9	20.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.15	Put			2,637.00000	2,706	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			10.00000	7	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,735.00000	2,805	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			66.00000	54	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,641.00000	1,702	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			88.00000	73	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,464.00000	1,521	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			95.00000	79	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,420.00000	1,477	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			82.00000	68	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,508.00000	1,566	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			20.00000	15	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,345.00000	2,413	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			71.00000	58	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,596.00000	1,656	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			28.00000	22	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,153.00000	2,219	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			109.00000	92	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,335.00000	1,389	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			134.00000	114	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,209.00000	1,261	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			186.00000	161	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,011.00000	1,058	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			143.00000	122	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,169.00000	1,220	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			238.00000	208	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			863.00000	906	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			186.00000	161	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,011.00000	1,058	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			95.00000	79	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,420.00000	1,477	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			252.00000	222	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			828.00000	869	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			224.00000	195	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			899.00000	943	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			238.00000	208	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			863.00000	906	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			125.00000	106	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,251.00000	1,304	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,124.00000	5,052	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,624.00000	3,552	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,128.00000	2,056	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	3	17.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.90	Call			785.00000	723	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			161.00000	171	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,877.00000	3,948	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,376.00000	5,448	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,876.00000	6,948	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,424.00000	5,352	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,924.00000	3,852	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,426.00000	2,353	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,016.00000	949	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			91.00000	97	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			2.00000	1	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,578.00000	3,649	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,076.00000	5,148	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,576.00000	6,648	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,574.00000	5,502	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,074.00000	4,002	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,575.00000	2,503	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	1	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,141.00000	1,073	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			67.00000	70	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	2	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,428.00000	3,499	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,926.00000	4,998	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,426.00000	6,498	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			564.00000	514	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			289.00000	311	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			648.00000	593	17.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			224.00000	240	17.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			590.00000	539	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			266.00000	286	18.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			538.00000	491	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			314.00000	338	18.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			492.00000	448	18.92	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 14/09/2009 Currency Future	11.40	Put		367.00000	395	18.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		318.00000	283	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		694.00000	730	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		412.00000	373	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		488.00000	521	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		619.00000	565	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		244.00000	262	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		332.00000	300	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		657.00000	697	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		681.00000	622	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		207.00000	220	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		619.00000	565	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		244.00000	262	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		394.00000	357	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		520.00000	554	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		750.00000	688	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		175.00000	186	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		715.00000	655	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		191.00000	202	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.62440	11.69690		19.62	0.00	0	9,857.00
€ / R On 14/12/2009 Currency Future	11.70	Call		652.00000	610	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		655.00000	685	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		694.00000	647	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		597.00000	622	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		716.00000	668	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		569.00000	593	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		673.00000	628	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		626.00000	653	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		492.00000	459	21.42	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		996.00000	1,035	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		142.00000	129	26.65	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,045.00000	3,104	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		634.00000	592	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		687.00000	718	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		616.00000	575	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		719.00000	751	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		599.00000	559	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		752.00000	784	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		550.00000	513	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		853.00000	889	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		582.00000	543	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		785.00000	819	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		535.00000	499	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		888.00000	924	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		520.00000	485	21.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.10	Put			923.00000	961	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			566.00000	528	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			819.00000	853	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			506.00000	472	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			959.00000	997	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			479.00000	447	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,032.00000	1,072	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			409.00000	381	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,262.00000	1,307	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			431.00000	401	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,184.00000	1,227	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			442.00000	412	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,145.00000	1,188	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			389.00000	361	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,342.00000	1,387	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			379.00000	351	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,382.00000	1,427	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			369.00000	342	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,422.00000	1,468	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			359.00000	333	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,462.00000	1,508	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			323.00000	299	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,626.00000	1,675	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			292.00000	270	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,795.00000	1,845	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			264.00000	244	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,967.00000	2,020	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			278.00000	257	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,881.00000	1,932	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			271.00000	250	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,924.00000	1,976	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			271.00000	250	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,924.00000	1,976	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			234.00000	215	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,187.00000	2,241	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			229.00000	210	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,232.00000	2,285	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			240.00000	222	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,143.00000	2,197	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			246.00000	227	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,099.00000	2,153	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			252.00000	233	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,055.00000	2,108	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			246.00000	227	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,099.00000	2,153	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.45	Call		258.00000	238	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,011.00000	2,064	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		211.00000	193	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,364.00000	2,418	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		285.00000	263	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,838.00000	1,889	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		124.00000	111	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,277.00000	3,336	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		223.00000	204	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,276.00000	2,329	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		200.00000	182	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,453.00000	2,508	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		189.00000	173	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,542.00000	2,598	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		179.00000	164	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,633.00000	2,689	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		170.00000	155	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,723.00000	2,781	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		278.00000	257	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,881.00000	1,932	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		264.00000	244	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,967.00000	2,020	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		217.00000	198	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,320.00000	2,374	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		205.00000	187	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,408.00000	2,463	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		194.00000	177	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,498.00000	2,553	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		315.00000	291	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,668.00000	1,717	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		299.00000	277	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,752.00000	1,802	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		234.00000	215	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,187.00000	2,241	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		299.00000	277	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,752.00000	1,802	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		211.00000	193	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,364.00000	2,418	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		307.00000	284	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,710.00000	1,760	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		217.00000	198	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,320.00000	2,374	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		205.00000	187	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,408.00000	2,463	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		184.00000	168	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.10	Put			2,587.00000	2,644	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			189.00000	173	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,542.00000	2,598	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			332.00000	307	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,585.00000	1,633	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			341.00000	315	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,544.00000	1,591	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			307.00000	284	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,710.00000	1,760	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			240.00000	222	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,143.00000	2,197	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			341.00000	315	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,544.00000	1,591	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			350.00000	324	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,503.00000	1,550	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			315.00000	291	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,668.00000	1,717	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			420.00000	391	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,223.00000	1,267	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			399.00000	371	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,302.00000	1,347	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			454.00000	423	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,107.00000	1,149	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			389.00000	361	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,342.00000	1,387	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			467.00000	435	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,070.00000	1,110	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			442.00000	412	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,145.00000	1,188	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			399.00000	371	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,302.00000	1,347	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,234.00000	1,170	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			187.00000	196	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			916.00000	861	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			369.00000	387	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			138.00000	125	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,091.00000	3,151	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,390.00000	1,323	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			143.00000	148	17.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,033.00000	976	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			286.00000	301	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			762.00000	712	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			515.00000	538	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			131.00000	118	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,184.00000	3,243	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Call			2,185.00000	2,112	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			38.00000	38	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			973.00000	917	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			326.00000	343	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			83.00000	73	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,936.00000	3,998	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			28.00000	23	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,381.00000	5,449	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			9.00000	7	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,862.00000	6,933	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,477.00000	2,404	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			30.00000	30	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,162.00000	1,102	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			215.00000	228	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			98.00000	87	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,651.00000	3,713	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			35.00000	30	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,088.00000	5,155	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			11.00000	9	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,564.00000	6,635	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			492.00000	459	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			996.00000	1,035	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,624.00000	2,551	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			27.00000	27	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,272.00000	1,205	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			175.00000	181	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			107.00000	95	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,510.00000	3,571	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			39.00000	33	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,942.00000	5,009	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			12.00000	10	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,416.00000	6,486	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,906.00000	3,833	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	8	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,919.00000	2,846	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			22.00000	21	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,948.00000	1,880	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			51.00000	56	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,129.00000	1,069	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			232.00000	245	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			127.00000	114	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,230.00000	3,290	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			71.00000	61	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,174.00000	4,237	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,005.00000	3,932	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Put		8.00000	8	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,017.00000	2,944	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		20.00000	20	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,040.00000	1,971	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		43.00000	47	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,196.00000	1,136	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		200.00000	211	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		135.00000	121	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,138.00000	3,197	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		76.00000	66	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,079.00000	4,141	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,054.00000	3,982	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		7.00000	7	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,066.00000	2,993	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		19.00000	19	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,088.00000	2,017	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		41.00000	43	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		78.00000	68	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,031.00000	4,094	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,806.00000	3,734	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		10.00000	9	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,820.00000	2,747	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		24.00000	23	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,858.00000	1,790	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		61.00000	66	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,064.00000	1,006	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		267.00000	282	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		120.00000	107	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,323.00000	3,383	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		66.00000	57	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,269.00000	4,332	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,707.00000	3,635	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		10.00000	10	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,722.00000	2,649	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		25.00000	25	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,769.00000	1,701	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		72.00000	77	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,003.00000	946	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		306.00000	322	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		113.00000	101	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,416.00000	3,477	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		61.00000	52	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,364.00000	4,428	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,608.00000	3,536	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		12.00000	11	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.10	Call			1,681.00000	1,614	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			84.00000	90	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			944.00000	889	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			347.00000	365	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			57.00000	49	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,460.00000	4,524	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,658.00000	3,585	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			11.00000	11	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,673.00000	2,600	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			26.00000	26	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,725.00000	1,657	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			78.00000	83	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			110.00000	98	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,463.00000	3,524	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			59.00000	51	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,412.00000	4,476	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,856.00000	3,783	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			9.00000	9	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,870.00000	2,796	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			23.00000	22	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,903.00000	1,835	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			56.00000	60	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,096.00000	1,037	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			249.00000	263	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			68.00000	59	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,221.00000	4,284	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,955.00000	3,882	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			8.00000	8	26.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,968.00000	2,895	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			21.00000	20	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,994.00000	1,926	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			47.00000	51	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			73.00000	63	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,126.00000	4,189	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,103.00000	4,031	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	7	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,115.00000	3,043	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			19.00000	18	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,136.00000	2,064	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			39.00000	39	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			80.00000	71	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			3,983.00000	4,046	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,103.00000	4,031	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			6.00000	7	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,202.00000	4,130	26.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.50	Put		5.00000	6	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,214.00000	3,141	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		17.00000	17	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,234.00000	2,161	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		37.00000	36	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,350.00000	1,283	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		153.00000	158	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		739.00000	690	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		542.00000	565	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		149.00000	136	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,953.00000	3,011	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		85.00000	75	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,888.00000	3,951	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.79610	11.86760		19.83	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.85	Call		819.00000	780	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		802.00000	834	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		859.00000	818	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		742.00000	772	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		880.00000	838	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		712.00000	742	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		839.00000	798	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		771.00000	802	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		801.00000	762	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		833.00000	866	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		783.00000	745	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		865.00000	899	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		765.00000	729	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		898.00000	932	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		748.00000	712	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		931.00000	966	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		716.00000	681	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		998.00000	1,035	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		700.00000	666	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,033.00000	1,070	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		732.00000	697	20.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		964.00000	1,000	20.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		685.00000	652	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,067.00000	1,106	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,639.00000	3,567	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		22.00000	21	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,665.00000	2,593	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		47.00000	47	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,762.00000	1,697	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		144.00000	151	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,092.00000	1,042	18.70	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	11.25	Put		475.00000	496	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		454.00000	432	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,837.00000	1,886	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		311.00000	294	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,693.00000	2,748	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		212.00000	200	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,594.00000	3,654	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		137.00000	128	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,520.00000	4,582	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,688.00000	3,617	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		21.00000	21	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,713.00000	2,641	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		45.00000	45	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,802.00000	1,737	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		134.00000	141	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,119.00000	1,068	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		451.00000	472	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		463.00000	440	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,795.00000	1,844	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		317.00000	300	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,650.00000	2,704	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		216.00000	204	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,548.00000	3,608	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		141.00000	131	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,473.00000	4,535	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,787.00000	3,715	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	19	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,809.00000	2,738	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		41.00000	42	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,884.00000	1,818	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		116.00000	122	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,174.00000	1,121	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		406.00000	425	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		481.00000	458	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,714.00000	1,762	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		330.00000	312	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,562.00000	2,616	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		225.00000	212	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,457.00000	3,516	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		149.00000	138	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,381.00000	4,442	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,836.00000	3,764	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		19.00000	18	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,857.00000	2,786	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		40.00000	40	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Call			1,925.00000	1,859	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			107.00000	113	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,202.00000	1,149	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			385.00000	403	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			491.00000	467	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,673.00000	1,721	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			337.00000	319	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,519.00000	2,573	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			229.00000	216	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,411.00000	3,470	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			153.00000	142	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,335.00000	4,396	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,738.00000	3,666	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			20.00000	20	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,761.00000	2,689	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			43.00000	43	19.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,842.00000	1,777	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			125.00000	131	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,146.00000	1,094	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			428.00000	448	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			472.00000	449	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,754.00000	1,803	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			323.00000	306	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,606.00000	2,660	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			220.00000	208	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,503.00000	3,562	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			145.00000	135	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,427.00000	4,489	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,984.00000	3,912	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			17.00000	16	23.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			3,002.00000	2,931	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			35.00000	35	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,052.00000	1,985	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			85.00000	89	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,291.00000	1,236	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			324.00000	340	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			521.00000	496	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,554.00000	1,600	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			358.00000	339	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,390.00000	2,443	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			243.00000	229	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,275.00000	3,333	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			165.00000	154	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,198.00000	4,258	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,082.00000	4,011	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		15.00000	15	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,100.00000	3,028	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		32.00000	32	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,142.00000	2,071	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		75.00000	75	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,356.00000	1,297	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		288.00000	301	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		543.00000	517	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,475.00000	1,521	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		371.00000	353	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,304.00000	2,357	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		252.00000	238	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,185.00000	3,242	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		173.00000	162	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,105.00000	4,166	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,034.00000	3,962	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		16.00000	16	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,051.00000	2,980	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		33.00000	34	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,096.00000	2,028	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		78.00000	82	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,322.00000	1,266	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		305.00000	320	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		532.00000	507	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,515.00000	1,560	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		365.00000	346	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,347.00000	2,400	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		248.00000	234	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,230.00000	3,288	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		170.00000	158	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,152.00000	4,212	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,886.00000	3,814	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		18.00000	18	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,906.00000	2,834	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		38.00000	38	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,967.00000	1,901	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		99.00000	104	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,231.00000	1,177	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		364.00000	381	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		501.00000	477	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,633.00000	1,681	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		343.00000	325	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,476.00000	2,529	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		233.00000	220	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,366.00000	3,424	26.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.00	Call			157.00000	146	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,289.00000	4,350	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,935.00000	3,863	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			17.00000	17	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,954.00000	2,883	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			36.00000	37	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,009.00000	1,943	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			92.00000	97	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,261.00000	1,206	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			343.00000	360	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			511.00000	486	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,593.00000	1,640	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			350.00000	332	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,433.00000	2,486	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			238.00000	225	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,320.00000	3,378	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			161.00000	150	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,243.00000	4,304	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,131.00000	4,060	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			13.00000	14	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,149.00000	3,077	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			31.00000	31	20.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,189.00000	2,118	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			72.00000	72	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,390.00000	1,330	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			272.00000	284	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			554.00000	528	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,437.00000	1,482	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			378.00000	359	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,260.00000	2,313	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			257.00000	243	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,139.00000	3,197	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			176.00000	165	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,058.00000	4,119	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,180.00000	4,109	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	13	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,198.00000	3,126	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			30.00000	30	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,236.00000	2,165	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			69.00000	69	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,425.00000	1,365	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			257.00000	268	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			566.00000	539	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,398.00000	1,443	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			385.00000	366	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.70	Put			2,217.00000	2,269	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			262.00000	247	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,094.00000	3,151	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			179.00000	169	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,011.00000	4,072	27.19	0.00	0	0.00
AL12 On 06/08/2009 Index Future			320.49400		321.69800		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.67700		345.69000		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			279.24800		279.75900		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			313.93800		314.79300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			291.96700		292.64700		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future			297.06500		297.75600		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			302.06800		302.77400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.13000		125.28200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.33900		127.49400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			129.62700		129.78500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			293.85200		294.52150		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi			298.98350		299.66400		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			304.35500		305.04800		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.55900		7.53500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.73000		8.69700		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.39000		8.34300		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.78200		8.74700		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.83100		8.78900		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.92100		8.87200		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.89000		8.83200		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.90200		6.89000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.74000		6.69800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.86000		6.82500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.34600		7.30600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.70600		7.66900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.97200		7.97100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.54300		7.52100		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.77000		7.75500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.04300		8.03800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.48500		8.45100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.62200		8.58400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.77000		8.73200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.72600		8.66900		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.78500		8.72400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.85000		8.78700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24300		8.24400		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64300		7.63500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.36200		7.33900		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.81100		7.79500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.44400		7.43200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.20900		7.20700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.53900		7.54800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.56400		282.30200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.53600		287.28600		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.68400		292.44800		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.77700		6.73000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,099.00000	3,051	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,347.00000	3,298	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,247.00000	1,247	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			26.00000	26	1.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/08/2009 Bond Future			8.29700		8.25700		8.50	163,770.16	1,260	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,457.00000	5,255	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			205.00000	220	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.38000		8.33700		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			982.00000	918	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,454.00000	5,614	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.46700		8.42200		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,818.00000	1,735	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,237.00000	5,378	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.54100		8.49300		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,325.00000	2,206	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,291.00000	2,402	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.85200		8.81100		18.18	38,262.32	330	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,101.00000	3,832	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,274.00000	2,404	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			127.00000	105	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,109.00000	14,487	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.89600		8.85500		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,709.00000	4,499	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,731.00000	5,916	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,936.00000	5,697	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,548.00000	4,704	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,427.00000	1,333	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,894.00000	13,196	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			970.00000	900	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,267.00000	15,592	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.94400		8.90100		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,926.00000	3,761	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,396.00000	10,639	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.99000		8.94600		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,456.00000	2,234	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			1,950.00000	2,140	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.37900		8.33800		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,038.00000	3,877	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			209.00000	224	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.44300		8.40000		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			736.00000	688	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,534.00000	4,664	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.51600		8.47000		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,093.00000	1,038	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,014.00000	5,140	7.85	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			8.59000	8.54100		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,876.00000	1,783	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,031.00000	2,122	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.81000	8.77000		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,415.00000	3,237	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		773.00000	819	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.87700	8.83500		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		574.00000	533	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,226.00000	8,413	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.95200	8.90800		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		2,069.00000	1,980	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,924.00000	6,068	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.02100	8.97500		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,889.00000	1,765	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		1,760.00000	1,873	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.81800	8.77800		13.59	84,462.09	880	1,395.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,676.00000	3,484	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		855.00000	907	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.87600	8.83400		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		630.00000	584	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,037.00000	9,241	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.94000	8.89600		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		2,301.00000	2,202	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,474.00000	6,632	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.00300	8.95800		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,945.00000	1,809	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		1,706.00000	1,826	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.38400	8.34300		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,347.00000	3,214	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		175.00000	187	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		36.00000	29	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,978.00000	5,117	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.45500	8.41100		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		595.00000	555	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,752.00000	3,862	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.53900	8.49200		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		870.00000	825	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,129.00000	4,235	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.63200	8.58100		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		2,118.00000	2,030	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,606.00000	1,673	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/08/2009 Bond Future			8.92800		8.88800		15.10	53,585.07	600	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,297.00000	3,111	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,084.00000	1,146	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.98300		8.94200		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			573.00000	532	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,973.00000	10,182	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.04500		9.00100		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,290.00000	2,190	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,939.00000	7,102	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.10700		9.06300		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,291.00000	2,134	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,201.00000	1,302	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.03800		8.98700		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,984.00000	2,761	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,335.00000	1,436	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.09300		9.04100		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			742.00000	680	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,352.00000	9,614	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.16800		9.11600		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,676.00000	2,547	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,573.00000	6,763	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.26200		9.20700		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,705.00000	1,531	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,447.00000	1,603	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.42200		8.38200		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,418.00000	4,157	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,346.00000	1,429	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,263.00000	1,134	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,676.00000	4,892	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.44700		8.40500		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,007.00000	933	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,041.00000	12,326	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,279.00000	10,967	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,011.00000	1,058	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			650.00000	597	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,401.00000	14,707	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.47300		8.43100		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,422.00000	2,305	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,070.00000	11,310	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,271.00000	12,969	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,576.00000	1,631	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/05/2010 Bond Future			8.49700	8.45400		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		1,654.00000	1,459	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		1,266.00000	1,433	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.05500	290.71600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.17700	295.84900		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.48000	301.16400		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.59770	6.57490		20.28	0.00	0	103,728.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		268.00000	280	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		243.00000	232	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		312.00000	326	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		188.00000	179	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		289.00000	302	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		214.00000	204	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		248.00000	259	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		273.00000	262	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		248.00000	259	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		273.00000	262	20.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		229.00000	240	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		305.00000	293	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		268.00000	280	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		243.00000	232	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		339.00000	353	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		164.00000	155	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		229.00000	240	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		305.00000	293	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		339.00000	353	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		164.00000	155	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		367.00000	382	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		142.00000	134	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		430.00000	447	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		105.00000	99	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		465.00000	482	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		90.00000	85	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		197.00000	207	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		373.00000	359	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		213.00000	223	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		338.00000	325	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		213.00000	223	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		338.00000	325	20.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		183.00000	192	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		409.00000	395	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		183.00000	192	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.80	Put		409.00000	395	21.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		159.00000	167	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		484.00000	469	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		134.00000	145	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		559.00000	547	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		159.00000	167	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		484.00000	469	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		171.00000	179	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		446.00000	431	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		148.00000	155	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		523.00000	508	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		121.00000	132	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		596.00000	584	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		148.00000	155	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		523.00000	508	22.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		121.00000	132	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		596.00000	584	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		99.00000	108	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		674.00000	660	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		110.00000	119	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		635.00000	622	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		110.00000	119	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		635.00000	622	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		89.00000	97	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		714.00000	699	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		71.00000	79	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		796.00000	781	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		312.00000	326	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		188.00000	179	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		99.00000	108	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		674.00000	660	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		80.00000	87	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		755.00000	740	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		71.00000	79	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		796.00000	781	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		57.00000	63	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		882.00000	865	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		89.00000	97	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		714.00000	699	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		57.00000	63	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		882.00000	865	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		45.00000	50	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		970.00000	953	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		64.00000	70	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		839.00000	823	23.06	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	7.45	Call		50.00000	56	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		926.00000	909	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		40.00000	45	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,015.00000	997	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		398.00000	413	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		123.00000	115	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		465.00000	482	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		90.00000	85	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,825.00000	5,848	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,325.00000	4,348	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,825.00000	2,848	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,326.00000	1,349	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		6.00000	7	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,681.00000	1,660	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,175.00000	3,152	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,675.00000	4,652	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,175.00000	6,152	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,025.00000	6,048	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,525.00000	4,548	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,025.00000	3,048	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,525.00000	1,548	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		11.00000	13	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,486.00000	1,465	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,975.00000	2,952	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,475.00000	4,452	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,975.00000	5,952	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,075.00000	6,098	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,575.00000	4,598	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,075.00000	3,098	18.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,575.00000	1,598	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		12.00000	15	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,438.00000	1,417	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,925.00000	2,902	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,425.00000	4,402	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,925.00000	5,902	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		580.00000	599	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		55.00000	52	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		502.00000	520	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		77.00000	72	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		796.00000	817	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		21.00000	20	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		707.00000	727	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		32.00000	30	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		621.00000	641	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		46.00000	43	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		540.00000	559	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		65.00000	61	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		751.00000	772	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		26.00000	24	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		663.00000	684	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		38.00000	36	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		398.00000	413	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		123.00000	115	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		540.00000	559	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		65.00000	61	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.65470	6.63190		20.40	0.00	0	357.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		368.00000	380	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		386.00000	375	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		428.00000	442	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		296.00000	287	19.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		407.00000	420	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		325.00000	316	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		368.00000	380	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		386.00000	375	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		387.00000	400	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		355.00000	345	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		350.00000	361	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		418.00000	407	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		350.00000	361	20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.70	Put		418.00000	407	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		407.00000	420	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		325.00000	316	19.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		450.00000	464	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		268.00000	259	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		474.00000	489	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		243.00000	234	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		528.00000	544	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		196.00000	189	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		528.00000	544	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		196.00000	189	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		557.00000	573	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		175.00000	169	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		287.00000	297	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		555.00000	542	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		333.00000	344	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		451.00000	439	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		317.00000	327	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		485.00000	473	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		317.00000	327	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		485.00000	473	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		302.00000	312	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		520.00000	507	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		287.00000	297	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		555.00000	542	21.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		261.00000	270	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		630.00000	616	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		234.00000	242	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		702.00000	687	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		205.00000	213	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		773.00000	758	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		179.00000	186	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		848.00000	831	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		474.00000	489	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		243.00000	234	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		500.00000	515	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		218.00000	210	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		274.00000	283	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		592.00000	579	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		250.00000	258	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		668.00000	653	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		219.00000	227	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		737.00000	722	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		450.00000	464	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		268.00000	259	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 14/12/2009 Currency Future	6.95	Call			274.00000	283	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			592.00000	579	21.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			219.00000	227	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			737.00000	722	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			192.00000	199	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			810.00000	794	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			250.00000	258	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			668.00000	653	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,782.00000	5,805	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,282.00000	4,305	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,782.00000	2,805	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,297.00000	1,319	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			15.00000	15	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			36.00000	38	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,754.00000	1,733	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,220.00000	3,198	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,718.00000	4,695	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,218.00000	6,195	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,032.00000	6,055	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,532.00000	4,555	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,032.00000	3,055	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,538.00000	1,560	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			6.00000	5	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			55.00000	57	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,523.00000	1,502	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,972.00000	2,949	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,468.00000	4,445	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,968.00000	5,945	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,082.00000	6,105	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,582.00000	4,605	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,082.00000	3,105	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,587.00000	1,609	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	4	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		59.00000	62	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,477.00000	1,457	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,922.00000	2,900	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,418.00000	4,396	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,918.00000	5,895	22.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		660.00000	678	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		128.00000	123	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		591.00000	607	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		159.00000	152	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		812.00000	832	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		81.00000	77	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		734.00000	753	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		102.00000	98	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		625.00000	642	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		143.00000	137	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		591.00000	607	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		159.00000	152	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		697.00000	715	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		115.00000	110	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		500.00000	515	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		218.00000	210	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		302.00000	312	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		520.00000	507	21.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.70920	6.68650		20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		460.00000	472	20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		474.00000	463	20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		519.00000	532	19.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		382.00000	372	19.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		500.00000	512	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		413.00000	403	20.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		460.00000	472	20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		474.00000	463	20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		480.00000	492	20.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		443.00000	432	20.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		636.00000	651	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		249.00000	241	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		584.00000	598	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		298.00000	289	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		539.00000	552	19.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.50	Put		353.00000	343	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		425.00000	436	20.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		538.00000	526	20.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		393.00000	403	21.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		606.00000	594	21.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		364.00000	373	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		677.00000	664	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		338.00000	347	21.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		751.00000	737	21.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		699.00000	715	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		213.00000	206	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		732.00000	748	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		196.00000	189	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		667.00000	682	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		230.00000	223	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		609.00000	624	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		273.00000	265	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		561.00000	575	19.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		325.00000	316	19.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		442.00000	453	20.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		506.00000	494	20.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		408.00000	419	20.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		572.00000	560	20.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		378.00000	388	21.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		641.00000	629	21.36	0.00	0	0.00

Total for Derivatives:							6,479,369.94	3,814	804,286.00
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Grand Total:							6,479,369.94	3,814	804,286.00
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