



Daily MTM Report

Daily summary for 26/06/2009

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			14.57500	14.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			7.16000	7.14500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.44500	8.48000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.85000	8.98000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.57500	8.58000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.89500	8.95000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.90500	8.96500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.58500	8.59000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.98500	9.07500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.05100	9.17600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.46000	8.58500			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			8.04270	8.16170		20.48	35,395,922.70	4,401	214,743.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		334.00000	267	21.05	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		322.00000	375	21.05	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		279.00000	221	21.91	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		417.00000	478	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		263.00000	208	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		451.00000	515	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		296.00000	236	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		384.00000	443	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		314.00000	251	21.34	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		353.00000	408	21.34	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		654.00000	550	18.72	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		92.00000	107	18.72	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		458.00000	372	19.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		197.00000	229	19.84	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		248.00000	195	22.48	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		486.00000	553	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		134.00000	104	25.62	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		922.00000	1,011	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		431.00000	348	20.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		219.00000	255	20.05	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		234.00000	184	22.76	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		522.00000	591	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		220.00000	173	23.05	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		559.00000	630	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		943.00000	829	18.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		32.00000	36	18.39	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		405.00000	325	20.27	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		243.00000	283	20.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		166.00000	129	24.48	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		754.00000	836	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		234.00000	184	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		522.00000	591	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		196.00000	154	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		635.00000	711	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		186.00000	145	23.91	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		674.00000	752	23.91	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	8.80	Call			157.00000	122	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			795.00000	879	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			175.00000	137	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			714.00000	794	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			208.00000	163	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			596.00000	670	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			141.00000	109	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			879.00000	967	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			121.00000	93	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,009.00000	1,101	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			103.00000	80	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,141.00000	1,237	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			93.00000	71	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,231.00000	1,329	27.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			83.00000	64	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,322.00000	1,421	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			88.00000	67	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,276.00000	1,375	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			64.00000	49	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,553.00000	1,656	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			30.00000	19	30.73	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,268.00000	2,377	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			56.00000	42	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,694.00000	1,799	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			44.00000	33	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,932.00000	2,040	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			53.00000	40	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,741.00000	1,847	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			61.00000	46	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,600.00000	1,704	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			58.00000	44	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,647.00000	1,751	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			51.00000	38	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,789.00000	1,895	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			51.00000	38	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,789.00000	1,895	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			36.00000	25	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,124.00000	2,233	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			34.00000	23	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,172.00000	2,280	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			32.00000	21	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,220.00000	2,329	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			32.00000	21	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,220.00000	2,329	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			27.00000	16	30.64	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	10.50	Put		2,365.00000	2,473	30.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		21.00000	11	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,559.00000	2,668	30.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		16.00000	7	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,804.00000	2,914	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,839.00000	4,958	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		18.00000	8	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,706.00000	2,816	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		19.00000	9	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,657.00000	2,766	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		20.00000	10	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,608.00000	2,717	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		28.00000	18	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,317.00000	2,425	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		38.00000	28	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,076.00000	2,185	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		24.00000	13	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,462.00000	2,571	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		22.00000	12	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,511.00000	2,620	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		42.00000	31	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,980.00000	2,089	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		48.00000	36	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,837.00000	1,943	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		40.00000	30	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,029.00000	2,137	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		25.00000	15	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,413.00000	2,522	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		24.00000	13	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,462.00000	2,571	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		18.00000	8	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,706.00000	2,816	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		25.00000	15	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,413.00000	2,522	30.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		34.00000	23	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,172.00000	2,280	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		38.00000	28	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,076.00000	2,185	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		46.00000	34	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,884.00000	1,992	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		10.00000	4	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,148.00000	3,261	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		68.00000	51	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,506.00000	1,609	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.70	Call			61.00000	46	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,600.00000	1,704	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			56.00000	42	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,694.00000	1,799	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			30.00000	19	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,268.00000	2,377	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			71.00000	54	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,460.00000	1,561	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			64.00000	49	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,553.00000	1,656	28.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			75.00000	57	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,413.00000	1,514	28.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			42.00000	31	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,980.00000	2,089	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			17.00000	8	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,755.00000	2,865	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			15.00000	6	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,853.00000	2,963	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			40.00000	30	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,029.00000	2,137	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			14.00000	6	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,902.00000	3,013	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			13.00000	5	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,001.00000	3,112	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			19.00000	9	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,657.00000	2,766	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			14.00000	6	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,902.00000	3,013	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			11.00000	4	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,099.00000	3,211	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			17.00000	8	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,755.00000	2,865	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			13.00000	5	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,952.00000	3,062	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			44.00000	33	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,932.00000	2,040	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			13.00000	5	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,952.00000	3,062	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			12.00000	4	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,050.00000	3,162	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			22.00000	12	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,511.00000	2,620	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			13.00000	5	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,001.00000	3,112	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			9.00000	4	30.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,198.00000	3,311	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		109.00000	85	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,097.00000	1,192	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		79.00000	60	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,367.00000	1,468	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		71.00000	54	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,460.00000	1,561	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		115.00000	89	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,053.00000	1,146	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		83.00000	64	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,322.00000	1,421	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		98.00000	75	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,186.00000	1,283	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		79.00000	60	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,367.00000	1,468	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		53.00000	40	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,741.00000	1,847	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		48.00000	36	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,837.00000	1,943	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		103.00000	80	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,141.00000	1,237	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		68.00000	51	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,506.00000	1,609	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		121.00000	93	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,009.00000	1,101	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		127.00000	98	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		965.00000	1,056	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		115.00000	89	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,053.00000	1,146	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,762.00000	4,643	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,262.00000	3,143	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,768.00000	1,649	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		6.00000	6	23.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		2.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,240.00000	4,359	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,738.00000	5,857	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,238.00000	7,357	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,962.00000	4,843	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,462.00000	3,343	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,966.00000	1,847	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	4	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			582.00000	483	18.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			121.00000	140	18.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			3.00000	2	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,041.00000	4,159	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,539.00000	5,657	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,038.00000	7,157	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,012.00000	4,893	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,512.00000	3,393	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,016.00000	1,897	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	4	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			617.00000	515	18.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			105.00000	122	18.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			3.00000	2	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,991.00000	4,109	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,489.00000	5,607	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,988.00000	7,107	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			149.00000	116	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			837.00000	923	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			88.00000	67	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,276.00000	1,375	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,276.00000	1,158	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			14.00000	15	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			814.00000	703	18.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			52.00000	60	18.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,472.00000	1,353	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			10.00000	10	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			988.00000	873	18.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			27.00000	30	18.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,521.00000	1,402	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			10.00000	10	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,034.00000	918	18.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			22.00000	25	18.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,570.00000	1,451	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			9.00000	9	22.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,082.00000	966	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			20.00000	23	18.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			356.00000	285	20.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.10	Put			294.00000	342	20.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			6.00000	3	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,445.00000	3,560	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,440.00000	4,558	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			175.00000	137	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			714.00000	794	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			6.00000	3	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,544.00000	3,660	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,539.00000	4,658	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,423.00000	1,304	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			11.00000	12	21.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			549.00000	453	19.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			138.00000	160	19.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			5.00000	3	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,593.00000	3,710	32.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,589.00000	4,708	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,374.00000	1,255	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			12.00000	13	20.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			899.00000	786	18.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			38.00000	43	18.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			518.00000	425	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			156.00000	182	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			5.00000	3	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,643.00000	3,760	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,639.00000	4,758	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			6.00000	3	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,494.00000	3,610	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,490.00000	4,608	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,669.00000	1,550	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			7.00000	7	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,179.00000	1,061	19.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			17.00000	19	19.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			732.00000	624	18.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			70.00000	81	18.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			8.00000	3	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,346.00000	3,461	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			2.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,340.00000	4,458	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,719.00000	1,599	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			7.00000	7	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,227.00000	1,110	19.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		16.00000	17	19.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		772.00000	663	18.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		61.00000	70	18.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		8.00000	3	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,296.00000	3,411	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		2.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,290.00000	4,408	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,867.00000	1,748	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		5.00000	5	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		2.00000	2	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,141.00000	4,259	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		1,917.00000	1,798	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		5.00000	5	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		2.00000	2	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		4,091.00000	4,209	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call		1,818.00000	1,698	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put		6.00000	6	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call		1,325.00000	1,207	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put		13.00000	14	20.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call		856.00000	744	18.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put		44.00000	51	18.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		487.00000	398	19.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		176.00000	205	19.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call		2.00000	1	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put		4,190.00000	4,309	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.17850	8.29720		21.02	4,236,463.00	518	31,672.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		499.00000	427	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		502.00000	549	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		462.00000	394	21.98	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		565.00000	616	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		428.00000	364	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		631.00000	686	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		445.00000	379	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		598.00000	650	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		480.00000	410	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		533.00000	582	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		480.00000	410	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		533.00000	582	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		499.00000	427	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		502.00000	549	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		520.00000	445	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		473.00000	516	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		445.00000	379	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		598.00000	650	22.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call			113.00000	94	29.60	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,366.00000	2,465	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			38.00000	30	32.73	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,041.00000	4,152	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			20.00000	16	32.73	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,723.00000	4,838	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			167.00000	139	27.67	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,770.00000	1,861	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			213.00000	178	26.21	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,416.00000	1,500	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			412.00000	350	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			665.00000	722	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			397.00000	337	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			700.00000	758	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			397.00000	337	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			700.00000	758	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			356.00000	300	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			808.00000	872	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			383.00000	324	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			736.00000	795	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,020.00000	910	19.22	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			123.00000	132	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			319.00000	268	23.90	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			922.00000	990	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			308.00000	259	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			961.00000	1,030	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			319.00000	268	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			922.00000	990	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			331.00000	279	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			884.00000	950	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			369.00000	312	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			772.00000	833	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			343.00000	289	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			846.00000	911	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			297.00000	250	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,000.00000	1,071	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			268.00000	225	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,121.00000	1,196	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			243.00000	203	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,245.00000	1,324	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			227.00000	190	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,330.00000	1,412	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			220.00000	184	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,373.00000	1,456	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			243.00000	203	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,245.00000	1,324	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		207.00000	173	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,460.00000	1,544	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		259.00000	217	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,162.00000	1,239	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		220.00000	184	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,373.00000	1,456	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		178.00000	149	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,681.00000	1,770	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		143.00000	119	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,996.00000	2,090	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		157.00000	130	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,860.00000	1,952	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		172.00000	144	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,725.00000	1,815	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		172.00000	144	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,725.00000	1,815	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		152.00000	126	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,905.00000	1,998	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		127.00000	105	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,180.00000	2,277	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		120.00000	99	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,272.00000	2,371	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		116.00000	96	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,319.00000	2,418	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		110.00000	91	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,413.00000	2,512	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		99.00000	82	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,601.00000	2,703	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		85.00000	70	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,838.00000	2,942	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		88.00000	72	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,791.00000	2,894	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		93.00000	77	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,696.00000	2,798	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		130.00000	108	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,133.00000	2,230	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		123.00000	102	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,226.00000	2,324	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		107.00000	88	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,460.00000	2,560	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		101.00000	84	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,554.00000	2,655	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		99.00000	82	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,601.00000	2,703	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			139.00000	115	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,041.00000	2,137	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			147.00000	122	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,950.00000	2,044	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			113.00000	94	29.60	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,366.00000	2,465	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			104.00000	86	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,507.00000	2,608	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			147.00000	122	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,950.00000	2,044	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			81.00000	66	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,934.00000	3,038	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			83.00000	68	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,886.00000	2,990	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			74.00000	61	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,077.00000	3,182	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			79.00000	64	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,981.00000	3,086	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			38.00000	30	32.73	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,041.00000	4,152	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			64.00000	52	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,367.00000	3,473	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			67.00000	55	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,270.00000	3,376	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			49.00000	39	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,752.00000	3,861	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			35.00000	28	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,137.00000	4,249	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			24.00000	19	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,527.00000	4,641	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			17.00000	14	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,920.00000	5,035	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			53.00000	43	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,656.00000	3,764	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			27.00000	21	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,429.00000	4,543	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	15	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,821.00000	4,936	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			278.00000	233	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,080.00000	1,154	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			189.00000	158	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,592.00000	1,679	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			45.00000	36	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,848.00000	3,958	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			16.00000	12	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,018.00000	5,134	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		201.00000	168	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,503.00000	1,589	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		139.00000	115	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,041.00000	2,137	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		71.00000	58	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,173.00000	3,279	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		29.00000	23	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,332.00000	4,445	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		343.00000	289	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		846.00000	911	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		58.00000	47	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,561.00000	3,668	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		12.00000	9	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,315.00000	5,431	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		32.00000	25	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,235.00000	4,347	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		19.00000	15	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,821.00000	4,936	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		11.00000	9	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,414.00000	5,530	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		369.00000	312	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		772.00000	833	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		61.00000	49	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,463.00000	3,571	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		22.00000	18	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,625.00000	4,739	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		13.00000	10	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,216.00000	5,332	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		41.00000	33	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,944.00000	4,055	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		24.00000	19	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,527.00000	4,641	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		14.00000	11	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,117.00000	5,233	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		235.00000	196	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,288.00000	1,368	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		162.00000	135	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,815.00000	1,906	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		59.00000	48	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,512.00000	3,619	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		36.00000	29	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,089.00000	4,200	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		21.00000	17	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,674.00000	4,788	32.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Call		12.00000	10	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,265.00000	5,381	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		543.00000	463	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		445.00000	485	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		58.00000	47	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,561.00000	3,668	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		590.00000	504	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		392.00000	426	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		614.00000	527	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		367.00000	399	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		251.00000	210	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,204.00000	1,281	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		85.00000	70	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,838.00000	2,942	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		62.00000	50	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,415.00000	3,522	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		39.00000	32	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,992.00000	4,103	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		23.00000	19	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,576.00000	4,690	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		694.00000	601	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		297.00000	322	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		278.00000	233	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,080.00000	1,154	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		45.00000	36	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,848.00000	3,958	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		667.00000	575	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		319.00000	347	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		412.00000	350	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		665.00000	722	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		183.00000	153	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,636.00000	1,725	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		90.00000	75	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,743.00000	2,846	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		65.00000	53	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,318.00000	3,425	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		43.00000	35	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,896.00000	4,006	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		16.00000	13	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,969.00000	5,084	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		813.00000	713	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		216.00000	234	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		74.00000	61	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,077.00000	3,182	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		845.00000	743	19.82	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	7.65	Put			198.00000	214	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			331.00000	279	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			884.00000	950	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			77.00000	63	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,029.00000	3,134	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			55.00000	45	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,608.00000	3,716	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			878.00000	774	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			181.00000	196	19.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			640.00000	551	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			343.00000	372	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			259.00000	217	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,162.00000	1,239	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			73.00000	59	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,125.00000	3,231	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			51.00000	41	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,704.00000	3,813	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			30.00000	24	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,283.00000	4,396	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			10.00000	8	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,463.00000	5,580	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			53.00000	43	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,656.00000	3,764	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			9.00000	7	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,612.00000	5,729	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			10.00000	8	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,513.00000	5,629	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			55.00000	45	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,608.00000	3,716	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			33.00000	26	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,186.00000	4,298	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			11.00000	9	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,364.00000	5,480	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			8.00000	6	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,711.00000	5,828	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			566.00000	483	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			418.00000	454	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			543.00000	463	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			445.00000	485	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			813.00000	713	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	234	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			614.00000	527	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			367.00000	399	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			62.00000	50	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,415.00000	3,522	32.38	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 14/12/2009 Currency Future	12.85	Call			23.00000	19	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,576.00000	4,690	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	6	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,761.00000	5,878	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			722.00000	627	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			275.00000	299	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			14.00000	11	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,166.00000	5,282	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			782.00000	683	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			235.00000	255	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			15.00000	12	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,068.00000	5,183	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,138.00000	1,025	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			91.00000	97	19.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			383.00000	324	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			736.00000	795	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			28.00000	22	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,381.00000	4,494	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	15	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,772.00000	4,887	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,181.00000	1,067	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			84.00000	89	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			912.00000	807	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			165.00000	178	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			308.00000	259	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			961.00000	1,030	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			96.00000	79	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,649.00000	2,751	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			65.00000	53	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,318.00000	3,425	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			15.00000	12	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,068.00000	5,183	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,096.00000	984	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			99.00000	105	18.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,447.00000	1,330	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			49.00000	51	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			813.00000	713	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			216.00000	234	19.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,492.00000	1,375	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			45.00000	47	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			143.00000	119	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,996.00000	2,090	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,401.00000	1,285	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			54.00000	57	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			782.00000	683	20.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			235.00000	255	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			134.00000	112	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,087.00000	2,183	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			36.00000	29	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,089.00000	4,200	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,401.00000	1,285	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			54.00000	57	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,538.00000	1,421	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			41.00000	42	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,747.00000	4,629	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,250.00000	3,131	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			3.00000	3	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,772.00000	1,654	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			25.00000	26	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,255.00000	7,373	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,997.00000	4,879	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,499.00000	3,381	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,012.00000	1,893	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			15.00000	15	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			752.00000	655	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			255.00000	276	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,005.00000	7,123	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,058.00000	947	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			110.00000	118	19.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			667.00000	575	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			319.00000	347	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			28.00000	22	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,381.00000	4,494	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,300.00000	3,181	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			3.00000	3	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,308.00000	2,189	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			10.00000	10	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,356.00000	1,241	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			59.00000	62	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,505.00000	2,386	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			8.00000	8	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,308.00000	6,425	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,856.00000	6,974	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,549.00000	3,430	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,555.00000	2,436	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			8.00000	7	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,585.00000	1,467	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	38	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,955.00000	7,074	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,450.00000	3,331	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,456.00000	2,337	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			9.00000	8	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,055.00000	7,173	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,400.00000	3,281	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	2	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,406.00000	2,287	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	9	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,105.00000	7,223	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,649.00000	3,530	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,654.00000	2,535	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			7.00000	7	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,678.00000	1,560	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			31.00000	31	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,699.00000	3,580	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	1	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,704.00000	2,585	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			6.00000	6	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,725.00000	1,607	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			28.00000	28	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,806.00000	6,924	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,848.00000	3,730	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,853.00000	2,734	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			5.00000	5	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,868.00000	1,749	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			21.00000	21	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			983.00000	875	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			136.00000	146	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			162.00000	135	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,815.00000	1,906	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	3	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,656.00000	6,774	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,948.00000	3,830	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,952.00000	2,833	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		5.00000	4	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,964.00000	1,845	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		17.00000	17	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		4.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,557.00000	6,674	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,998.00000	3,879	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,002.00000	2,883	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		4.00000	4	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		4.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,507.00000	6,625	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,048.00000	3,929	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,051.00000	2,932	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		4.00000	4	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,061.00000	1,942	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		14.00000	14	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		4.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,457.00000	6,575	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,898.00000	3,780	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,902.00000	2,783	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		5.00000	5	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,916.00000	1,797	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		18.00000	18	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,606.00000	6,724	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.31360	8.43100		21.25	290,976.00	35	53.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		624.00000	549	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		643.00000	685	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		644.00000	566	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		613.00000	652	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		571.00000	500	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		740.00000	787	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		588.00000	516	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		707.00000	752	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		605.00000	532	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		674.00000	718	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		664.00000	584	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		583.00000	620	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		165.00000	141	28.89	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	11.05	Put			2,784.00000	2,878	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			97.00000	83	31.33	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,966.00000	4,069	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			418.00000	363	23.90	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,137.00000	1,199	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			293.00000	253	26.08	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,712.00000	1,790	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			538.00000	471	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			807.00000	857	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			523.00000	457	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			842.00000	893	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			480.00000	418	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			949.00000	1,005	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			442.00000	384	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,061.00000	1,120	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			467.00000	406	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			986.00000	1,043	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			494.00000	431	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			913.00000	967	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			386.00000	335	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,255.00000	1,321	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			366.00000	317	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,335.00000	1,404	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			339.00000	294	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,458.00000	1,530	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			357.00000	309	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,376.00000	1,445	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			323.00000	279	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,542.00000	1,616	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			323.00000	279	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,542.00000	1,616	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			135.00000	116	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,204.00000	3,302	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			331.00000	286	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,500.00000	1,573	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			287.00000	248	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,756.00000	1,834	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			265.00000	229	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,884.00000	1,965	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			234.00000	201	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,103.00000	2,188	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			259.00000	223	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,928.00000	2,009	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			279.00000	241	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,798.00000	1,878	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			279.00000	241	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,798.00000	1,878	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			252.00000	217	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,971.00000	2,054	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			252.00000	217	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,971.00000	2,054	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			213.00000	183	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,282.00000	2,369	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			208.00000	178	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,327.00000	2,415	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			218.00000	187	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,237.00000	2,323	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			203.00000	174	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,372.00000	2,461	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			189.00000	162	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,508.00000	2,599	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			169.00000	145	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,738.00000	2,831	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			151.00000	129	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,970.00000	3,065	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			154.00000	132	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,923.00000	3,018	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			161.00000	138	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,830.00000	2,925	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			158.00000	135	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,877.00000	2,971	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			181.00000	155	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,600.00000	2,692	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			185.00000	159	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,554.00000	2,645	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			173.00000	148	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,692.00000	2,785	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			165.00000	141	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,784.00000	2,878	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			177.00000	152	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,646.00000	2,738	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			194.00000	166	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,463.00000	2,553	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			203.00000	174	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,372.00000	2,461	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			185.00000	159	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,554.00000	2,645	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			148.00000	126	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,017.00000	3,113	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			139.00000	119	29.70	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	11.44	Put		3,148.00000	3,245	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		144.00000	123	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,063.00000	3,160	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		144.00000	123	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,063.00000	3,160	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		141.00000	121	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,110.00000	3,207	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		127.00000	109	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,346.00000	3,445	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		138.00000	118	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,157.00000	3,255	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		122.00000	104	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,441.00000	3,541	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		133.00000	113	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,252.00000	3,350	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		130.00000	111	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,299.00000	3,397	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		308.00000	266	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,627.00000	1,702	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		265.00000	229	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,884.00000	1,965	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		240.00000	206	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,059.00000	2,143	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		228.00000	196	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,147.00000	2,233	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		88.00000	75	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,207.00000	4,311	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		348.00000	301	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,417.00000	1,488	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		130.00000	111	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,299.00000	3,397	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		47.00000	39	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,316.00000	5,426	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		376.00000	326	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,295.00000	1,362	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		181.00000	155	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,600.00000	2,692	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		52.00000	43	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,171.00000	5,280	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		396.00000	344	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,215.00000	1,280	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		55.00000	46	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,074.00000	5,182	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		407.00000	353	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,176.00000	1,240	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			161.00000	138	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,830.00000	2,925	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			57.00000	48	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,026.00000	5,134	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			430.00000	373	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,099.00000	1,160	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			61.00000	51	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,930.00000	5,037	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			117.00000	100	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,536.00000	3,636	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			41.00000	33	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,560.00000	5,670	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			315.00000	272	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,584.00000	1,659	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			125.00000	106	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,394.00000	3,493	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			120.00000	102	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,489.00000	3,588	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			42.00000	35	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,511.00000	5,621	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			117.00000	100	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,536.00000	3,636	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			112.00000	96	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,631.00000	3,732	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			108.00000	92	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,727.00000	3,828	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			36.00000	29	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,755.00000	5,866	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			300.00000	260	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,669.00000	1,746	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			148.00000	126	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,017.00000	3,113	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			120.00000	102	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,489.00000	3,588	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			115.00000	98	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,584.00000	3,684	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			39.00000	32	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,608.00000	5,719	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			44.00000	37	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,413.00000	5,523	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			386.00000	335	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,255.00000	1,321	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			54.00000	45	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,123.00000	5,231	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			508.00000	444	22.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.80	Put			877.00000	930	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			64.00000	54	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,833.00000	4,940	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			467.00000	406	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			986.00000	1,043	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			198.00000	170	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,417.00000	2,506	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			158.00000	135	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,877.00000	2,971	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			59.00000	49	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,978.00000	5,085	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			177.00000	152	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,646.00000	2,738	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			141.00000	121	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,110.00000	3,207	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			50.00000	42	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,219.00000	5,328	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			208.00000	178	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,327.00000	2,415	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			198.00000	170	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,417.00000	2,506	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			62.00000	52	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,881.00000	4,989	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			454.00000	395	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,023.00000	1,081	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			49.00000	41	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,268.00000	5,377	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			66.00000	56	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,785.00000	4,892	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			223.00000	192	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,192.00000	2,278	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			73.00000	61	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,642.00000	4,748	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			228.00000	196	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,147.00000	2,233	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			75.00000	63	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,594.00000	4,700	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			79.00000	66	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,498.00000	4,603	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			246.00000	212	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,015.00000	2,098	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			234.00000	201	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,103.00000	2,188	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			77.00000	65	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,546.00000	4,652	32.37	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 15/03/2010 Currency Future	8.10	Call			778.00000	688	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			447.00000	474	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			272.00000	235	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,841.00000	1,921	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			90.00000	76	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,159.00000	4,263	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			754.00000	665	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			473.00000	502	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			828.00000	735	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			397.00000	421	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			300.00000	260	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,669.00000	1,746	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			93.00000	79	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,062.00000	4,166	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			854.00000	759	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			373.00000	396	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			95.00000	81	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,014.00000	4,117	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			686.00000	603	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			555.00000	589	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			259.00000	223	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,928.00000	2,009	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			246.00000	212	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,015.00000	2,098	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			83.00000	70	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,352.00000	4,457	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			802.00000	711	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			421.00000	447	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			293.00000	253	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,712.00000	1,790	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			92.00000	78	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,111.00000	4,214	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			881.00000	785	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			350.00000	371	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			315.00000	272	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,584.00000	1,659	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,029.00000	924	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			248.00000	261	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			357.00000	309	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,376.00000	1,445	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			95.00000	81	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,014.00000	4,117	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,061.00000	955	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			230.00000	241	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,094.00000	986	19.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			213.00000	223	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			376.00000	326	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,295.00000	1,362	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			99.00000	84	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,918.00000	4,021	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,127.00000	1,019	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			196.00000	205	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,781.00000	4,664	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,289.00000	3,171	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			8.00000	8	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,826.00000	1,708	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	45	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			85.00000	72	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,304.00000	4,408	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			14.00000	11	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,233.00000	7,348	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,031.00000	4,914	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,537.00000	3,419	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	6	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,057.00000	1,939	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			26.00000	25	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			16.00000	13	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,985.00000	7,100	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,273.00000	1,161	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			142.00000	147	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			430.00000	373	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,099.00000	1,160	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			407.00000	353	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,176.00000	1,240	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			331.00000	286	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,500.00000	1,573	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			110.00000	94	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,679.00000	3,780	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,339.00000	3,221	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			8.00000	7	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,351.00000	2,233	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			20.00000	19	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,434.00000	1,319	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			103.00000	106	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			106.00000	90	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,775.00000	3,876	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			68.00000	58	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,737.00000	4,844	32.37	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 15/03/2010 Currency Future	4.95	Call			3,487.00000	3,370	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			6.00000	6	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,499.00000	2,381	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			18.00000	17	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,560.00000	1,445	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			79.00000	81	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,548.00000	2,430	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			17.00000	16	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,604.00000	1,487	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			73.00000	74	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,587.00000	3,469	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			6.00000	5	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,597.00000	2,479	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			16.00000	16	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,647.00000	1,531	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			66.00000	67	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			909.00000	811	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			328.00000	347	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,388.00000	3,270	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			7.00000	7	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,400.00000	2,282	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			19.00000	19	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,476.00000	1,361	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			95.00000	97	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,686.00000	3,568	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			5.00000	5	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,696.00000	2,578	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			15.00000	14	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,735.00000	1,618	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			54.00000	55	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			968.00000	866	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			287.00000	302	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,736.00000	3,618	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			5.00000	4	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,745.00000	2,627	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			14.00000	14	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,780.00000	1,663	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			49.00000	49	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			998.00000	895	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			267.00000	281	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			101.00000	86	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,870.00000	3,973	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,885.00000	3,767	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			4.00000	4	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,893.00000	2,775	23.94	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 15/03/2010 Currency Future	5.55	Put		12.00000	12	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,917.00000	1,799	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		36.00000	36	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		71.00000	59	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,690.00000	4,796	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,935.00000	3,817	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		4.00000	3	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,943.00000	2,825	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		12.00000	11	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,963.00000	1,846	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		32.00000	32	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,034.00000	3,916	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,042.00000	2,924	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		11.00000	10	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,197.00000	1,086	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		166.00000	172	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,984.00000	3,867	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		3.00000	3	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,992.00000	2,874	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		11.00000	11	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,010.00000	1,892	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		29.00000	28	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,161.00000	1,052	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		180.00000	188	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,835.00000	3,717	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,844.00000	2,726	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		13.00000	12	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,871.00000	1,754	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		40.00000	40	18.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,084.00000	3,966	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	2	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,091.00000	2,973	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		10.00000	10	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,106.00000	1,988	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		25.00000	24	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,235.00000	1,123	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		154.00000	159	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.44890	8.56380		21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		757.00000	674	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		743.00000	775	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		687.00000	610	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		873.00000	911	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		704.00000	625	22.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.70	Put			840.00000	876	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			739.00000	657	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			775.00000	808	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			721.00000	641	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			807.00000	842	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			776.00000	692	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			713.00000	743	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			172.00000	148	29.57	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,758.00000	3,849	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			509.00000	449	24.07	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,345.00000	1,400	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			671.00000	595	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			907.00000	946	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			655.00000	580	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			941.00000	981	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			610.00000	540	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,046.00000	1,091	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			639.00000	566	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			976.00000	1,017	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			596.00000	527	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,082.00000	1,128	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			556.00000	491	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,193.00000	1,242	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			569.00000	503	23.39	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,155.00000	1,204	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			582.00000	515	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,119.00000	1,166	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			624.00000	553	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,011.00000	1,054	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			487.00000	429	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,424.00000	1,481	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			457.00000	403	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,544.00000	1,604	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			477.00000	420	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,463.00000	1,521	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			439.00000	386	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,625.00000	1,688	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			467.00000	411	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,503.00000	1,563	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			189.00000	162	29.18	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,525.00000	3,614	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			448.00000	394	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,584.00000	1,646	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			397.00000	350	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,833.00000	1,901	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.15	Call			373.00000	328	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,959.00000	2,029	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			335.00000	294	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,171.00000	2,245	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			365.00000	321	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,001.00000	2,072	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			389.00000	343	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,875.00000	1,944	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			509.00000	449	24.07	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,345.00000	1,400	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,002.00000	901	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			438.00000	453	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			430.00000	379	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,666.00000	1,730	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			413.00000	364	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,749.00000	1,815	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			381.00000	335	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,917.00000	1,986	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			349.00000	307	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,086.00000	2,158	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			158.00000	136	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,994.00000	4,087	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			976.00000	878	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			462.00000	479	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			421.00000	371	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,707.00000	1,772	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			405.00000	357	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,791.00000	1,858	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			357.00000	314	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,043.00000	2,115	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			342.00000	300	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,128.00000	2,201	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			155.00000	133	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,041.00000	4,134	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			904.00000	810	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			540.00000	561	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			413.00000	364	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,749.00000	1,815	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			349.00000	307	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,086.00000	2,158	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			321.00000	281	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,257.00000	2,332	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			148.00000	127	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,184.00000	4,278	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			838.00000	748	21.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put		624.00000	649	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		389.00000	343	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,875.00000	1,944	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		342.00000	300	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,128.00000	2,201	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		328.00000	287	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,214.00000	2,288	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		315.00000	275	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,301.00000	2,376	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		302.00000	264	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,388.00000	2,465	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		140.00000	120	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,327.00000	4,422	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		927.00000	832	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		514.00000	533	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		421.00000	371	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,707.00000	1,772	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		150.00000	129	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,136.00000	4,230	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,139.00000	1,032	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		325.00000	333	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		498.00000	439	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,384.00000	1,440	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		405.00000	357	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,791.00000	1,858	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,169.00000	1,061	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		305.00000	312	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		430.00000	379	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,666.00000	1,730	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		169.00000	146	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,805.00000	3,897	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,199.00000	1,090	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		285.00000	291	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		520.00000	459	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,307.00000	1,360	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		498.00000	439	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,384.00000	1,440	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		166.00000	143	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,852.00000	3,944	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,230.00000	1,120	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		267.00000	271	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		532.00000	469	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,268.00000	1,320	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,815.00000	4,700	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,329.00000	3,214	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			16.00000	15	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,903.00000	1,785	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			90.00000	87	19.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			881.00000	789	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			567.00000	590	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			240.00000	208	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,926.00000	3,009	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			87.00000	74	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,774.00000	5,875	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			46.00000	38	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,232.00000	7,339	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,064.00000	4,949	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,577.00000	3,461	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			13.00000	12	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,126.00000	2,008	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			63.00000	59	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			263.00000	229	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,699.00000	2,780	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			153.00000	131	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,089.00000	4,182	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			94.00000	80	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,530.00000	5,631	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			52.00000	43	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,988.00000	7,094	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,411.00000	1,297	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			197.00000	198	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			544.00000	480	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,230.00000	1,281	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			477.00000	420	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,463.00000	1,521	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			192.00000	166	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,478.00000	3,567	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,379.00000	3,263	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			15.00000	14	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,408.00000	2,291	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			44.00000	42	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,528.00000	1,413	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			164.00000	164	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			244.00000	212	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,880.00000	2,963	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			121.00000	104	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,758.00000	4,855	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,599.00000	2,482	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.00	Put			35.00000	33	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,691.00000	1,574	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			127.00000	125	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			182.00000	157	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,618.00000	3,708	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			130.00000	111	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,566.00000	4,662	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			231.00000	200	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,017.00000	3,101	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			161.00000	138	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,947.00000	4,039	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			115.00000	99	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,902.00000	5,000	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,626.00000	3,510	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			12.00000	11	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,647.00000	2,530	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			33.00000	31	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,732.00000	1,615	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			119.00000	116	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,028.00000	926	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			414.00000	427	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			223.00000	193	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,109.00000	3,194	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			112.00000	95	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,998.00000	5,097	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,478.00000	3,362	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	13	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,503.00000	2,386	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			39.00000	37	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,609.00000	1,492	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			145.00000	143	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			951.00000	854	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			488.00000	505	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			308.00000	269	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,345.00000	2,421	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			211.00000	182	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,247.00000	3,333	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			107.00000	91	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,143.00000	5,242	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,428.00000	3,312	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			14.00000	13	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,456.00000	2,338	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			42.00000	40	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,568.00000	1,452	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			154.00000	153	19.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.65	Call			207.00000	179	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,293.00000	3,380	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			145.00000	125	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,231.00000	4,326	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			105.00000	89	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,191.00000	5,290	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			296.00000	258	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,432.00000	2,510	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			203.00000	175	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,339.00000	3,426	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			143.00000	122	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,279.00000	4,374	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			103.00000	88	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,239.00000	5,339	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			219.00000	189	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,155.00000	3,240	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			110.00000	94	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,046.00000	5,145	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,676.00000	3,560	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	11	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,695.00000	2,578	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			31.00000	29	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,775.00000	1,657	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			111.00000	108	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,055.00000	952	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			391.00000	403	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			335.00000	294	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,171.00000	2,245	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			227.00000	196	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,063.00000	3,147	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			114.00000	97	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,950.00000	5,048	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,725.00000	3,609	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			11.00000	10	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,743.00000	2,626	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			29.00000	27	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,817.00000	1,699	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			103.00000	101	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,082.00000	978	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			368.00000	379	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,775.00000	3,659	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	10	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,791.00000	2,675	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			27.00000	26	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,860.00000	1,742	19.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.80	Put		96.00000	93	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,110.00000	1,005	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		346.00000	356	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		235.00000	204	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,972.00000	3,055	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		163.00000	140	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,900.00000	3,992	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		117.00000	100	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,854.00000	4,951	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,923.00000	3,807	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		9.00000	9	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,936.00000	2,820	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		22.00000	21	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,991.00000	1,873	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		77.00000	74	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		249.00000	216	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,835.00000	2,917	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		123.00000	106	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,710.00000	4,807	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,973.00000	3,857	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		9.00000	8	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,985.00000	2,869	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		21.00000	20	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,035.00000	1,917	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		72.00000	68	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		253.00000	220	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,790.00000	2,871	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		175.00000	151	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,712.00000	3,802	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		125.00000	108	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,662.00000	4,759	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,022.00000	3,907	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		9.00000	8	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,033.00000	2,918	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		20.00000	19	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,080.00000	1,962	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		66.00000	63	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,262.00000	1,151	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		248.00000	252	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		258.00000	224	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,744.00000	2,825	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		179.00000	154	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,665.00000	3,755	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		128.00000	109	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,614.00000	4,711	30.97	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 14/06/2010 Currency Future	4.50	Call		4,072.00000	3,956	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	7	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,083.00000	2,967	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	18	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,299.00000	1,186	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		235.00000	238	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,874.00000	3,758	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		10.00000	9	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,888.00000	2,772	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		24.00000	23	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,947.00000	1,829	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		83.00000	80	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		81.00000	69	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,018.00000	6,120	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		215.00000	186	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,201.00000	3,287	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		80.00000	68	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,067.00000	6,169	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		79.00000	66	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,115.00000	6,217	32.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.27110	13.29610		18.15	2,654,220.00	200	21,723.00
£ / R On 14/09/2009 Currency Future	13.30	Call		461.00000	432	18.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		465.00000	461	18.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		405.00000	377	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		559.00000	556	18.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		343.00000	316	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		696.00000	695	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		388.00000	361	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		592.00000	589	18.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		423.00000	395	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		527.00000	523	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		423.00000	395	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		527.00000	523	18.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		549.00000	519	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		352.00000	348	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		482.00000	453	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		436.00000	432	17.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		372.00000	345	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		626.00000	624	18.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		442.00000	413	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		496.00000	492	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		525.00000	496	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		379.00000	375	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		503.00000	474	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Put			407.00000	403	17.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			525.00000	496	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			379.00000	375	17.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			602.00000	573	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			306.00000	301	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			632.00000	602	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			286.00000	281	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			663.00000	633	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			267.00000	262	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			761.00000	730	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			215.00000	209	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			695.00000	664	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			249.00000	243	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			573.00000	544	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			327.00000	323	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			357.00000	330	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			661.00000	659	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			343.00000	316	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			696.00000	695	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			240.00000	217	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,044.00000	1,046	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			303.00000	278	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			807.00000	807	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			280.00000	255	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			884.00000	884	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			291.00000	266	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			845.00000	845	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			280.00000	255	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			884.00000	884	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			249.00000	226	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,003.00000	1,005	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			206.00000	185	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,160.00000	1,164	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			218.00000	196	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,122.00000	1,125	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			240.00000	217	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,044.00000	1,046	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			184.00000	164	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,238.00000	1,243	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			164.00000	145	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,318.00000	1,324	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			155.00000	136	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,359.00000	1,365	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			195.00000	174	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,199.00000	1,203	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			101.00000	87	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,655.00000	1,666	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			73.00000	61	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,877.00000	1,890	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			36.00000	29	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,340.00000	2,358	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			52.00000	43	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,106.00000	2,122	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			59.00000	50	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,013.00000	2,029	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			68.00000	57	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,922.00000	1,936	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			101.00000	87	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,655.00000	1,666	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			137.00000	120	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,441.00000	1,449	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			114.00000	99	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,568.00000	1,578	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			73.00000	61	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,877.00000	1,890	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			83.00000	71	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,787.00000	1,800	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			94.00000	81	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,698.00000	1,710	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			78.00000	66	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,832.00000	1,845	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			89.00000	76	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,742.00000	1,755	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			107.00000	93	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,611.00000	1,622	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			94.00000	81	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,698.00000	1,710	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			56.00000	46	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,059.00000	2,075	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			64.00000	53	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,968.00000	1,982	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			121.00000	106	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,525.00000	1,535	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			52.00000	43	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,106.00000	2,122	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			36.00000	29	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,340.00000	2,358	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			45.00000	37	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,199.00000	2,216	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			34.00000	27	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.65	Put		2,388.00000	2,406	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		32.00000	25	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,435.00000	2,454	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		42.00000	34	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,246.00000	2,263	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		174.00000	154	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,278.00000	1,283	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		27.00000	22	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,531.00000	2,551	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		129.00000	113	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,483.00000	1,492	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		107.00000	93	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,611.00000	1,622	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		48.00000	40	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,152.00000	2,169	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		195.00000	174	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,199.00000	1,203	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		259.00000	235	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		963.00000	964	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		269.00000	245	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		923.00000	924	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		231.00000	208	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,085.00000	1,087	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		146.00000	128	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,400.00000	1,407	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		56.00000	46	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,059.00000	2,075	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		23.00000	18	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,627.00000	2,647	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		48.00000	40	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,152.00000	2,169	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		27.00000	22	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,531.00000	2,551	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		23.00000	18	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,627.00000	2,647	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		20.00000	16	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,724.00000	2,745	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		17.00000	13	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,821.00000	2,842	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		78.00000	66	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,832.00000	1,845	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		39.00000	32	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,293.00000	2,311	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		29.00000	23	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,483.00000	2,502	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Call			39.00000	32	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,293.00000	2,311	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			25.00000	20	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,579.00000	2,599	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			22.00000	17	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,676.00000	2,696	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			19.00000	14	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,773.00000	2,793	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			174.00000	154	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,278.00000	1,283	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			13.00000	10	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,017.00000	3,038	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			231.00000	208	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,085.00000	1,087	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			129.00000	113	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,483.00000	1,492	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			68.00000	57	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,922.00000	1,936	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			137.00000	120	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,441.00000	1,449	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			316.00000	290	19.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			769.00000	769	19.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			291.00000	266	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			845.00000	845	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			249.00000	226	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,003.00000	1,005	20.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			146.00000	128	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,400.00000	1,407	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			303.00000	278	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			807.00000	807	19.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			329.00000	302	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			733.00000	731	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			184.00000	164	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,238.00000	1,243	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			357.00000	330	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			661.00000	659	18.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,196.00000	5,171	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,696.00000	3,671	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,202.00000	2,176	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			6.00000	5	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			866.00000	835	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			170.00000	164	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			3.00000	2	20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.10	Put		3,807.00000	3,831	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		0.00000	0	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,304.00000	5,329	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,804.00000	6,829	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,646.00000	5,621	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,146.00000	4,121	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,647.00000	2,622	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		1.00000	1	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,222.00000	1,193	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		76.00000	71	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		7.00000	5	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,361.00000	3,384	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		0.00000	0	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,854.00000	4,879	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,354.00000	6,379	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,896.00000	5,871	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,396.00000	4,371	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,897.00000	2,871	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		0.00000	0	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,441.00000	1,413	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		45.00000	42	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		11.00000	8	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,115.00000	3,137	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		1.00000	0	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,605.00000	4,629	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,104.00000	6,129	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		549.00000	519	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		352.00000	348	17.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		830.00000	800	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		184.00000	178	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		940.00000	910	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		144.00000	139	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		795.00000	764	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		199.00000	193	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		727.00000	697	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		231.00000	226	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		978.00000	948	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		132.00000	127	17.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.55	Call		903.00000	872	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		157.00000	151	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		695.00000	664	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		249.00000	243	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		663.00000	633	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		267.00000	262	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		442.00000	413	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		496.00000	492	18.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		795.00000	764	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		199.00000	193	17.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		503.00000	474	17.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		407.00000	403	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.49200	13.51300		18.95	0.00	0	12,521.00
£ / R On 14/12/2009 Currency Future	13.50	Call		723.00000	690	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		710.00000	698	18.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		666.00000	634	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		803.00000	792	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		599.00000	566	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		936.00000	924	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		599.00000	566	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		936.00000	924	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		649.00000	616	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		836.00000	824	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		649.00000	616	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		836.00000	824	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		666.00000	634	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		803.00000	792	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		685.00000	652	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		772.00000	760	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		685.00000	652	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		772.00000	760	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		804.00000	773	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		591.00000	581	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		743.00000	710	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		680.00000	668	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		632.00000	599	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		869.00000	857	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		703.00000	671	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		740.00000	729	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		783.00000	752	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		620.00000	610	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		632.00000	599	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		869.00000	857	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		763.00000	731	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		650.00000	639	18.64	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 14/12/2009 Currency Future	13.20	Call			853.00000	822	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			540.00000	530	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			881.00000	849	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			518.00000	507	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			909.00000	877	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			496.00000	485	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			997.00000	965	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			434.00000	423	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			967.00000	935	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			454.00000	443	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			685.00000	652	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			772.00000	760	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			615.00000	582	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			902.00000	890	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			455.00000	424	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,242.00000	1,232	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			554.00000	522	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,041.00000	1,030	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			540.00000	508	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,077.00000	1,066	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			540.00000	508	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,077.00000	1,066	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			522.00000	490	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,109.00000	1,098	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			471.00000	440	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,208.00000	1,198	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			409.00000	380	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,346.00000	1,338	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			439.00000	409	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,276.00000	1,267	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			424.00000	394	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,311.00000	1,302	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			394.00000	366	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,381.00000	1,374	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			293.00000	268	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,680.00000	1,676	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			304.00000	279	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,641.00000	1,637	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			367.00000	339	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,454.00000	1,447	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			341.00000	314	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,528.00000	1,522	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			316.00000	290	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,603.00000	1,598	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			271.00000	247	20.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Put			1,758.00000	1,755	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			251.00000	228	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,838.00000	1,836	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			232.00000	209	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,919.00000	1,917	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			167.00000	149	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,254.00000	2,257	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			522.00000	490	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,109.00000	1,098	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			488.00000	456	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,175.00000	1,164	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			584.00000	551	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			971.00000	959	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			367.00000	339	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,454.00000	1,447	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			505.00000	473	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,142.00000	1,131	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			380.00000	352	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,417.00000	1,410	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			353.00000	326	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,490.00000	1,484	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			328.00000	301	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,565.00000	1,559	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			241.00000	218	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,878.00000	1,876	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			599.00000	566	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			936.00000	924	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			569.00000	536	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,006.00000	994	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			505.00000	473	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,142.00000	1,131	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			380.00000	352	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,417.00000	1,410	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			282.00000	257	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,719.00000	1,715	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			353.00000	326	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,490.00000	1,484	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			261.00000	237	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,798.00000	1,795	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			584.00000	551	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			971.00000	959	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			424.00000	394	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,311.00000	1,302	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			293.00000	268	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,680.00000	1,676	20.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			439.00000	409	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,276.00000	1,267	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,213.00000	5,192	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,716.00000	3,694	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	2	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,273.00000	2,246	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			60.00000	54	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,090.00000	1,059	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			377.00000	367	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			142.00000	125	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,429.00000	2,433	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			36.00000	29	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,823.00000	3,837	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			8.00000	6	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,295.00000	5,314	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,788.00000	6,809	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,663.00000	5,642	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,164.00000	4,143	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,691.00000	2,667	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			28.00000	25	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,400.00000	1,370	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			237.00000	228	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			206.00000	185	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,043.00000	2,043	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			55.00000	46	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,392.00000	3,404	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			12.00000	9	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,849.00000	4,867	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			2.00000	2	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,339.00000	6,360	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,913.00000	5,892	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,413.00000	4,392	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,931.00000	2,907	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			18.00000	15	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,591.00000	1,561	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			178.00000	169	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			70.00000	59	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,157.00000	3,167	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			16.00000	12	20.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put		4,603.00000	4,620	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		3.00000	2	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,090.00000	6,110	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		763.00000	731	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		650.00000	639	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,028.00000	996	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		415.00000	404	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,223.00000	1,191	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		310.00000	299	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,155.00000	1,124	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		342.00000	332	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,028.00000	996	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		415.00000	404	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,123.00000	1,091	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		360.00000	349	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,059.00000	1,027	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		396.00000	385	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		938.00000	906	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		475.00000	464	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		826.00000	795	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		563.00000	553	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		554.00000	522	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,041.00000	1,030	19.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		783.00000	752	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		620.00000	610	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		881.00000	849	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		518.00000	507	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		909.00000	877	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		496.00000	485	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		853.00000	822	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		540.00000	530	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		522.00000	490	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,109.00000	1,098	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		0.00000	710	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		0.00000	668	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	536	19.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		0.00000	994	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.71300	13.72970		19.05	274,260.00	20	20.00
£ / R On 15/03/2010 Currency Future	13.75	Call		902.00000	869	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		922.00000	906	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		847.00000	815	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,018.00000	1,002	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		797.00000	764	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,117.00000	1,101	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		865.00000	832	19.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.85	Put			985.00000	969	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			883.00000	851	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			953.00000	938	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			921.00000	888	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			891.00000	875	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,001.00000	970	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			771.00000	757	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			940.00000	908	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			860.00000	845	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			830.00000	797	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,050.00000	1,034	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			980.00000	949	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			801.00000	786	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			960.00000	928	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			830.00000	815	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,256.00000	4,238	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	25	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,287.00000	3,270	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			58.00000	57	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,349.00000	2,331	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			120.00000	118	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,552.00000	1,529	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			322.00000	316	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			665.00000	633	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,436.00000	1,420	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			459.00000	428	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,229.00000	2,215	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			323.00000	296	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,093.00000	3,083	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			230.00000	207	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,000.00000	3,994	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,160.00000	4,142	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			30.00000	29	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,190.00000	3,172	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			60.00000	59	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,261.00000	2,242	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			131.00000	129	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,484.00000	1,460	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			354.00000	347	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			640.00000	608	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,510.00000	1,495	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			443.00000	413	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,313.00000	2,300	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			312.00000	286	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,182.00000	3,173	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.60	Call			222.00000	200	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,093.00000	4,087	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,064.00000	4,046	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	33	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,093.00000	3,075	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			63.00000	62	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,173.00000	2,154	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			143.00000	141	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,418.00000	1,393	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			388.00000	380	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			616.00000	584	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,586.00000	1,571	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			428.00000	398	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,398.00000	2,385	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			301.00000	275	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,272.00000	3,262	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			215.00000	193	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,185.00000	4,180	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,969.00000	3,951	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			39.00000	38	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,995.00000	2,978	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			66.00000	65	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,086.00000	2,067	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			156.00000	154	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,354.00000	1,328	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			424.00000	415	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			593.00000	561	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,663.00000	1,648	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			414.00000	384	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,484.00000	2,471	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			291.00000	266	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,362.00000	3,353	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			208.00000	187	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,279.00000	4,274	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,825.00000	3,807	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			46.00000	44	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,852.00000	2,834	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			72.00000	71	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,960.00000	1,940	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			180.00000	177	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,265.00000	1,238	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			485.00000	475	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			560.00000	529	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,780.00000	1,766	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			393.00000	364	23.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.95	Put		2,613.00000	2,601	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		277.00000	252	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,497.00000	3,489	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		197.00000	176	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,417.00000	4,413	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,922.00000	3,904	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		42.00000	41	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,947.00000	2,930	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		67.00000	67	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,043.00000	2,023	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		163.00000	160	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,323.00000	1,297	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		443.00000	434	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		581.00000	550	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,702.00000	1,687	21.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		407.00000	378	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,527.00000	2,515	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		286.00000	261	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,407.00000	3,398	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		205.00000	184	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,325.00000	4,321	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,208.00000	4,190	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		28.00000	27	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,239.00000	3,221	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		59.00000	58	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,305.00000	2,287	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		125.00000	124	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,518.00000	1,494	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		338.00000	331	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		652.00000	620	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,473.00000	1,457	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		451.00000	421	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,271.00000	2,258	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		317.00000	291	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,137.00000	3,128	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		226.00000	204	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,046.00000	4,041	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,016.00000	3,999	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		37.00000	36	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,044.00000	3,027	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		64.00000	64	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,129.00000	2,110	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		149.00000	147	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,386.00000	1,361	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		406.00000	398	17.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.75	Call		604.00000	572	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,624.00000	1,609	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		421.00000	391	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,441.00000	2,428	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		296.00000	271	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,316.00000	3,308	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		212.00000	190	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,232.00000	4,227	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,112.00000	4,094	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		32.00000	31	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,141.00000	3,124	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		62.00000	61	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,216.00000	2,198	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		137.00000	135	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,451.00000	1,426	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		371.00000	363	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		628.00000	596	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,548.00000	1,533	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		435.00000	406	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,356.00000	2,343	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		306.00000	280	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,227.00000	3,217	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		219.00000	197	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,139.00000	4,134	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,874.00000	3,856	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		45.00000	43	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,898.00000	2,881	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		69.00000	68	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,000.00000	1,980	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		170.00000	167	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,292.00000	1,266	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		462.00000	453	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		571.00000	539	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,741.00000	1,726	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		400.00000	371	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,570.00000	2,558	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		282.00000	257	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,452.00000	3,444	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		202.00000	181	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,372.00000	4,368	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		0.00000	888	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		0.00000	875	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.93340	13.94320		19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		0.00000	1,044	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		0.00000	1,061	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.10	Call			1,022.00000	990	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,179.00000	1,156	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			971.00000	939	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,278.00000	1,255	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,039.00000	1,008	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,146.00000	1,124	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,057.00000	1,026	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,114.00000	1,092	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,076.00000	1,044	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,083.00000	1,061	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,094.00000	1,063	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,051.00000	1,030	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,300.00000	1,273	18.37	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			757.00000	740	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,171.00000	1,142	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			928.00000	908	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			366.00000	339	24.34	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,923.00000	3,906	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,113.00000	1,082	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,020.00000	999	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,004.00000	973	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,211.00000	1,189	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,151.00000	1,122	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			958.00000	938	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,171.00000	1,142	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			928.00000	908	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,094.00000	1,063	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,051.00000	1,030	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,255.00000	1,228	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			812.00000	794	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,277.00000	1,250	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			784.00000	767	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,370.00000	1,345	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			677.00000	661	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,323.00000	1,296	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			730.00000	713	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,132.00000	1,102	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			989.00000	968	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			864.00000	832	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,521.00000	1,498	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			939.00000	907	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,346.00000	1,323	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,925.00000	1,909	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			332.00000	325	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,594.00000	1,573	17.78	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 14/06/2010 Currency Future	12.85	Put			501.00000	489	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			682.00000	650	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,089.00000	2,066	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			509.00000	479	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,916.00000	2,895	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			382.00000	354	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,789.00000	3,771	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			289.00000	265	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,696.00000	4,682	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,961.00000	1,945	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			318.00000	311	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,625.00000	1,604	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			482.00000	471	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,346.00000	1,320	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			703.00000	687	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			955.00000	923	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,311.00000	1,289	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			692.00000	660	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,049.00000	2,027	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			517.00000	486	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,873.00000	2,852	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			388.00000	360	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,745.00000	3,726	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			293.00000	269	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,650.00000	4,635	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,350.00000	5,340	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			7.00000	7	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,904.00000	3,892	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			60.00000	58	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,511.00000	2,499	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			168.00000	165	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,445.00000	1,421	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			602.00000	588	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			546.00000	515	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,703.00000	2,682	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			356.00000	330	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,013.00000	3,996	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			222.00000	202	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,379.00000	5,368	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			121.00000	107	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,778.00000	6,774	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,796.00000	5,786	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	3	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,328.00000	4,317	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			34.00000	33	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Call			2,900.00000	2,889	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			107.00000	105	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,721.00000	1,702	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			428.00000	419	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			623.00000	592	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,330.00000	2,308	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			405.00000	376	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,612.00000	3,593	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			265.00000	242	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,972.00000	4,959	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			146.00000	130	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,353.00000	6,347	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,045.00000	6,035	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,568.00000	4,557	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			24.00000	23	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,134.00000	3,123	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			91.00000	90	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,890.00000	1,873	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			347.00000	340	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			672.00000	640	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,128.00000	2,106	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			435.00000	406	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,392.00000	3,372	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			285.00000	261	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,742.00000	4,728	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			161.00000	144	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,118.00000	6,111	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,471.00000	4,460	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			28.00000	27	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,517.00000	3,506	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			74.00000	72	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,596.00000	2,583	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			152.00000	150	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,822.00000	1,804	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			378.00000	370	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			893.00000	861	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,450.00000	1,427	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			652.00000	620	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,209.00000	2,187	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			489.00000	458	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,046.00000	3,025	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,614.00000	3,602	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			70.00000	69	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,681.00000	2,669	17.73	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	11.40	Put			138.00000	136	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			923.00000	891	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,380.00000	1,358	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			503.00000	472	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,959.00000	2,938	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			377.00000	349	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,834.00000	3,816	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,616.00000	4,605	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			23.00000	22	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,662.00000	3,650	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			69.00000	67	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,724.00000	2,713	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			131.00000	129	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			361.00000	334	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,968.00000	3,951	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			823.00000	790	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,630.00000	1,607	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			605.00000	573	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,412.00000	2,390	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			455.00000	425	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,262.00000	3,242	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			342.00000	315	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,148.00000	4,132	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			760.00000	727	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,816.00000	1,794	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			562.00000	531	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,619.00000	2,598	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			423.00000	394	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,480.00000	3,460	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			318.00000	293	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,375.00000	4,359	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,232.00000	4,221	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			39.00000	38	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,278.00000	3,266	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			84.00000	83	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,387.00000	2,374	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			193.00000	190	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,657.00000	1,637	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			464.00000	453	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			703.00000	671	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,010.00000	1,987	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			524.00000	493	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,831.00000	2,809	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			393.00000	365	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,700.00000	3,682	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Call			297.00000	273	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,604.00000	4,589	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,091.00000	4,079	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			47.00000	46	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,265.00000	2,251	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			222.00000	218	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,563.00000	1,542	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			520.00000	508	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,044.00000	4,032	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	49	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,087.00000	3,075	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			94.00000	92	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,225.00000	2,211	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			232.00000	228	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,533.00000	1,511	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			540.00000	527	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			662.00000	630	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,168.00000	2,146	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			496.00000	465	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,002.00000	2,982	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			372.00000	344	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,878.00000	3,861	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			282.00000	258	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,788.00000	4,774	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,950.00000	3,938	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			57.00000	55	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,992.00000	2,980	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			98.00000	97	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,146.00000	2,132	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			253.00000	248	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,474.00000	1,450	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			581.00000	567	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			642.00000	610	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,249.00000	2,227	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			482.00000	452	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,089.00000	3,068	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			274.00000	251	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,881.00000	4,867	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,855.00000	3,843	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			62.00000	60	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,070.00000	2,055	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			277.00000	272	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,419.00000	1,395	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			626.00000	612	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			469.00000	439	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.65	Put		3,176.00000	3,155	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		351.00000	325	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,058.00000	4,041	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,138.00000	4,126	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		45.00000	43	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,182.00000	3,171	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		89.00000	87	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,305.00000	2,292	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		212.00000	208	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,280.00000	4,269	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		37.00000	35	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,325.00000	3,314	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		82.00000	81	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,428.00000	2,415	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		185.00000	182	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,689.00000	1,669	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		446.00000	436	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		714.00000	682	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,971.00000	1,948	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		531.00000	500	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,788.00000	2,767	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		399.00000	371	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,656.00000	3,637	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		301.00000	277	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,558.00000	4,543	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,325.00000	3,314	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		82.00000	81	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,428.00000	2,415	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		185.00000	182	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,689.00000	1,669	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		446.00000	436	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		714.00000	682	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,971.00000	1,948	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,997.00000	3,985	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		54.00000	52	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,039.00000	3,028	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		96.00000	95	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,185.00000	2,171	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		242.00000	238	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,503.00000	1,480	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		560.00000	547	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		278.00000	254	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,835.00000	4,821	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,944.00000	2,933	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		101.00000	100	17.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Call		2,107.00000	2,093	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		264.00000	259	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		633.00000	601	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,290.00000	2,268	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		476.00000	446	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,133.00000	3,112	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		271.00000	247	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,927.00000	4,914	25.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.31150	11.34380		17.36	22,623.00	2	19,763.00
€ / R On 14/09/2009 Currency Future	11.35	Call		386.00000	348	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		392.00000	387	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		350.00000	314	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		456.00000	452	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		275.00000	244	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		631.00000	632	19.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		317.00000	283	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		523.00000	521	18.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		350.00000	314	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		456.00000	452	17.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		333.00000	298	18.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		489.00000	486	18.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		367.00000	330	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		424.00000	419	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		386.00000	348	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		392.00000	387	17.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		302.00000	269	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		558.00000	557	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		288.00000	256	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		594.00000	594	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		251.00000	221	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		707.00000	710	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		240.00000	211	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		746.00000	749	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		263.00000	232	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		669.00000	671	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		225.00000	197	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		781.00000	785	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		197.00000	171	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		853.00000	859	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		210.00000	183	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		817.00000	822	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		184.00000	159	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		890.00000	897	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		172.00000	147	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Put		928.00000	936	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		111.00000	93	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,168.00000	1,181	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		129.00000	109	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,085.00000	1,097	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		139.00000	117	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,045.00000	1,056	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		103.00000	85	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,210.00000	1,224	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		96.00000	79	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,252.00000	1,267	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		82.00000	66	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,338.00000	1,355	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		76.00000	61	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,382.00000	1,400	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		59.00000	47	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,516.00000	1,535	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		43.00000	33	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,699.00000	1,721	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		30.00000	22	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,886.00000	1,911	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		33.00000	25	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,839.00000	1,863	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		33.00000	25	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,839.00000	1,863	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		17.00000	12	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,173.00000	2,201	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		16.00000	11	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,222.00000	2,250	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		19.00000	14	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,125.00000	2,152	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		21.00000	15	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,077.00000	2,104	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		23.00000	17	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,029.00000	2,055	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		23.00000	17	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,029.00000	2,055	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		27.00000	20	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,934.00000	1,959	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		12.00000	8	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,368.00000	2,397	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		9.00000	6	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,515.00000	2,544	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	5	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,564.00000	2,594	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.60	Call			14.00000	10	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,270.00000	2,298	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			25.00000	18	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,981.00000	2,007	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			25.00000	18	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,981.00000	2,007	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			21.00000	15	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,077.00000	2,104	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			39.00000	30	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,745.00000	1,768	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			11.00000	7	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,417.00000	2,446	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			13.00000	9	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,319.00000	2,347	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			8.00000	5	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,564.00000	2,594	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			7.00000	5	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,613.00000	2,643	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			6.00000	4	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,663.00000	2,693	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			5.00000	3	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,761.00000	2,792	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	7	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,466.00000	2,495	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			36.00000	27	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,792.00000	1,816	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			4.00000	3	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,860.00000	2,891	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	1	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,507.00000	3,539	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			10.00000	7	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,466.00000	2,495	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			5.00000	3	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,761.00000	2,792	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			3.00000	2	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,960.00000	2,991	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	2	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,059.00000	3,090	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			2.00000	1	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,158.00000	3,190	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			2.00000	1	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,258.00000	3,290	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			14.00000	10	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,270.00000	2,298	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			3.00000	2	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Put			2,960.00000	2,991	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			3.00000	2	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,059.00000	3,090	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			70.00000	56	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,426.00000	1,444	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			59.00000	47	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,516.00000	1,535	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			50.00000	39	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,607.00000	1,628	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			16.00000	11	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,222.00000	2,250	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			6.00000	4	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,712.00000	2,742	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			5.00000	3	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,811.00000	2,842	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			4.00000	2	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,910.00000	2,941	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			36.00000	27	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,792.00000	1,816	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			50.00000	39	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,607.00000	1,628	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			55.00000	43	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,561.00000	1,581	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			46.00000	36	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,652.00000	1,674	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			9.00000	6	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,515.00000	2,544	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			39.00000	30	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,745.00000	1,768	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			13.00000	9	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,319.00000	2,347	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			65.00000	51	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,471.00000	1,490	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			82.00000	66	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,338.00000	1,355	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			120.00000	100	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,126.00000	1,139	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			89.00000	72	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,295.00000	1,311	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			160.00000	137	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			966.00000	975	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			120.00000	100	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,126.00000	1,139	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			55.00000	43	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,561.00000	1,581	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Call			172.00000	147	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			928.00000	936	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			149.00000	127	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,005.00000	1,015	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			160.00000	137	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			966.00000	975	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			76.00000	61	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,382.00000	1,400	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,944.00000	4,912	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,444.00000	3,412	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,946.00000	1,913	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			3.00000	2	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			621.00000	579	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			177.00000	168	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,056.00000	4,089	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,556.00000	5,589	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,056.00000	7,089	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,244.00000	5,211	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,744.00000	3,712	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,245.00000	2,212	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			842.00000	800	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			98.00000	89	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,757.00000	3,789	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,256.00000	5,289	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,756.00000	6,789	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,394.00000	5,362	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,894.00000	3,862	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,394.00000	2,362	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			964.00000	923	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			70.00000	62	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	0	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.95	Put		3,607.00000	3,639	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,106.00000	5,139	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,606.00000	6,639	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		427.00000	388	16.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		333.00000	326	16.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		498.00000	457	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		254.00000	245	16.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		449.00000	409	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		305.00000	298	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		406.00000	368	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		362.00000	356	17.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		367.00000	330	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		424.00000	419	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		225.00000	197	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		781.00000	785	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		302.00000	269	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		558.00000	557	18.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		472.00000	432	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		278.00000	270	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		240.00000	211	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		746.00000	749	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		525.00000	483	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		231.00000	222	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		472.00000	432	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		278.00000	270	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		288.00000	256	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		594.00000	594	18.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		588.00000	546	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		194.00000	185	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		556.00000	514	16.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		212.00000	202	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.50000	11.53010		18.14	8,222,500.00	715	11,028.00
€ / R On 14/12/2009 Currency Future	11.55	Call		595.00000	551	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		615.00000	601	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		577.00000	533	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		647.00000	633	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		482.00000	441	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		851.00000	841	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		543.00000	500	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		713.00000	700	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		560.00000	516	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		680.00000	666	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		405.00000	367	20.40	0.00	0	13,387.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Put		1,075.00000	1,067	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		107.00000	87	25.37	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,177.00000	3,187	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		527.00000	484	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		747.00000	734	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		511.00000	469	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		781.00000	769	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		496.00000	455	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		816.00000	805	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		454.00000	414	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		924.00000	914	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		441.00000	402	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		961.00000	952	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		429.00000	390	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		999.00000	990	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		468.00000	427	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		887.00000	877	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		417.00000	379	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,037.00000	1,029	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		394.00000	357	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,114.00000	1,107	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		335.00000	301	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,355.00000	1,351	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		353.00000	319	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,273.00000	1,269	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		363.00000	328	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,233.00000	1,228	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		317.00000	284	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,437.00000	1,434	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		308.00000	276	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,478.00000	1,476	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		300.00000	267	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,519.00000	1,517	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		291.00000	259	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,561.00000	1,559	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		260.00000	230	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,730.00000	1,730	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		234.00000	204	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,904.00000	1,904	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		210.00000	182	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,080.00000	2,082	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		222.00000	193	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,991.00000	1,993	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		216.00000	188	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,036.00000	2,038	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			216.00000	188	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,036.00000	2,038	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			184.00000	158	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,304.00000	2,308	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			179.00000	153	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,349.00000	2,353	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			190.00000	163	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,260.00000	2,263	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			195.00000	168	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,215.00000	2,218	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			200.00000	173	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,170.00000	2,173	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			195.00000	168	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,215.00000	2,218	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			205.00000	177	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,125.00000	2,127	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			164.00000	139	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,484.00000	2,489	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			227.00000	199	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,947.00000	1,949	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			90.00000	69	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,410.00000	3,419	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			174.00000	148	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,394.00000	2,398	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			155.00000	130	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,575.00000	2,580	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			146.00000	122	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,666.00000	2,672	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			138.00000	115	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,758.00000	2,765	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			130.00000	108	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,850.00000	2,858	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			222.00000	193	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,991.00000	1,993	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			210.00000	182	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,080.00000	2,082	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			169.00000	143	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,439.00000	2,443	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			159.00000	135	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,529.00000	2,535	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			150.00000	126	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,620.00000	2,626	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			253.00000	223	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,773.00000	1,773	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			240.00000	210	22.94	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	13.15	Put		1,860.00000	1,860	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		184.00000	158	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,304.00000	2,308	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		240.00000	210	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,860.00000	1,860	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		164.00000	139	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,484.00000	2,489	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		247.00000	217	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,816.00000	1,817	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		169.00000	143	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,439.00000	2,443	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		159.00000	135	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,529.00000	2,535	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		142.00000	118	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,712.00000	2,718	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		146.00000	122	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,666.00000	2,672	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		268.00000	237	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,688.00000	1,687	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		275.00000	244	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,645.00000	1,644	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		247.00000	217	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,816.00000	1,817	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		190.00000	163	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,260.00000	2,263	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		275.00000	244	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,645.00000	1,644	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		283.00000	252	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,603.00000	1,602	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		253.00000	223	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,773.00000	1,773	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		344.00000	310	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,314.00000	1,310	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		327.00000	293	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,396.00000	1,393	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		373.00000	337	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,193.00000	1,187	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		317.00000	284	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,437.00000	1,434	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		383.00000	347	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,153.00000	1,147	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		363.00000	328	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,233.00000	1,228	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		327.00000	293	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,396.00000	1,393	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Call			1,077.00000	1,034	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			197.00000	184	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			779.00000	732	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			399.00000	382	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			104.00000	83	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,224.00000	3,233	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,229.00000	1,188	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			149.00000	138	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			889.00000	843	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			308.00000	293	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			637.00000	590	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			557.00000	540	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			97.00000	76	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,317.00000	3,326	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,018.00000	1,985	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			38.00000	35	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			832.00000	786	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			352.00000	336	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			56.00000	36	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,076.00000	4,086	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			17.00000	9	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,537.00000	5,559	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			5.00000	2	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,024.00000	7,052	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,309.00000	2,277	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			29.00000	27	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,011.00000	967	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			231.00000	217	16.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			69.00000	48	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,789.00000	3,798	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			21.00000	12	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,241.00000	5,262	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			6.00000	3	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,726.00000	6,753	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			405.00000	367	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,075.00000	1,067	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,456.00000	2,423	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			26.00000	23	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,112.00000	1,069	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			182.00000	169	16.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			76.00000	55	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,646.00000	3,655	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			24.00000	13	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,094.00000	5,113	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			7.00000	3	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.10	Put		6,577.00000	6,603	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,738.00000	3,706	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		8.00000	6	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,750.00000	2,718	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		20.00000	18	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,785.00000	1,752	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		55.00000	52	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		979.00000	935	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		249.00000	235	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		94.00000	73	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,363.00000	3,373	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		46.00000	28	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,316.00000	4,328	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,837.00000	3,805	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		7.00000	5	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,849.00000	2,816	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		19.00000	16	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,877.00000	1,844	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		47.00000	44	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,044.00000	1,000	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		214.00000	200	16.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		100.00000	80	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,270.00000	3,280	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		50.00000	31	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,220.00000	4,231	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,887.00000	3,855	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		6.00000	5	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,898.00000	2,865	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		18.00000	15	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,923.00000	1,890	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		43.00000	40	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		52.00000	32	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,172.00000	4,182	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,639.00000	3,606	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		8.00000	6	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,652.00000	2,619	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		22.00000	19	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,695.00000	1,661	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		65.00000	61	17.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		918.00000	873	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		288.00000	273	16.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		87.00000	66	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,457.00000	3,466	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		43.00000	26	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,413.00000	4,426	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.00	Call			3,539.00000	3,507	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			9.00000	7	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,554.00000	2,521	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			24.00000	21	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,607.00000	1,571	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			77.00000	71	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			860.00000	814	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			330.00000	314	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			82.00000	60	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,552.00000	3,560	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			39.00000	24	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,509.00000	4,524	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,441.00000	3,408	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			10.00000	8	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,520.00000	1,483	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			89.00000	83	17.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			805.00000	759	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			375.00000	359	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			36.00000	21	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,606.00000	4,621	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,490.00000	3,458	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			10.00000	8	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,505.00000	2,472	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			25.00000	22	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,563.00000	1,527	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			83.00000	77	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			79.00000	58	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,599.00000	3,608	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			38.00000	22	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,558.00000	4,572	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,688.00000	3,656	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			8.00000	6	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,701.00000	2,668	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			21.00000	18	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,740.00000	1,706	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			60.00000	56	17.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			948.00000	903	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			268.00000	253	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			45.00000	27	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,364.00000	4,377	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,787.00000	3,755	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			7.00000	5	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,800.00000	2,767	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			20.00000	17	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,831.00000	1,798	17.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.75	Put		51.00000	48	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		48.00000	30	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,268.00000	4,280	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,936.00000	3,904	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		6.00000	4	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,947.00000	2,915	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		17.00000	15	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,969.00000	1,937	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		39.00000	37	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		54.00000	34	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,124.00000	4,134	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,936.00000	3,904	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		6.00000	4	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,035.00000	4,003	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		5.00000	3	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,046.00000	3,013	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		16.00000	13	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,066.00000	2,034	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		36.00000	34	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,189.00000	1,148	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		159.00000	148	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		616.00000	569	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		586.00000	569	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		113.00000	92	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,083.00000	3,092	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		58.00000	38	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,028.00000	4,038	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.69080	11.71790		18.67	233,816.00	20	53.00
€ / R On 15/03/2010 Currency Future	11.70	Call		774.00000	732	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		756.00000	742	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		738.00000	697	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		820.00000	806	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		656.00000	617	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		988.00000	976	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		704.00000	663	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		886.00000	873	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		720.00000	680	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		853.00000	839	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		756.00000	714	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		788.00000	774	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		687.00000	647	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		920.00000	907	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		672.00000	632	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		954.00000	941	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		627.00000	588	19.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.15	Put		1,059.00000	1,047	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		613.00000	575	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,095.00000	1,084	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		641.00000	602	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,023.00000	1,012	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		599.00000	561	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,131.00000	1,120	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,488.00000	3,460	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		20.00000	19	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,513.00000	2,483	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		46.00000	43	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,616.00000	1,580	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		148.00000	139	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		971.00000	930	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		503.00000	489	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		393.00000	361	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,925.00000	1,920	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		265.00000	238	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,797.00000	2,797	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		178.00000	156	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,710.00000	3,715	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		112.00000	95	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,644.00000	4,655	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,537.00000	3,509	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		19.00000	18	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,562.00000	2,532	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		44.00000	41	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,656.00000	1,620	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		138.00000	129	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		996.00000	955	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		478.00000	464	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		401.00000	369	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,883.00000	1,878	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		270.00000	243	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,752.00000	2,752	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		181.00000	159	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,663.00000	3,669	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		115.00000	98	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,597.00000	4,608	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,636.00000	3,607	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		18.00000	16	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,658.00000	2,629	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		40.00000	38	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,736.00000	1,701	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		118.00000	110	16.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.10	Call		1,048.00000	1,007	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		430.00000	417	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		417.00000	385	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,800.00000	1,794	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		281.00000	254	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,664.00000	2,663	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		189.00000	166	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,571.00000	3,576	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		121.00000	104	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,504.00000	4,514	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,685.00000	3,656	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		17.00000	16	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,707.00000	2,677	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		39.00000	36	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,777.00000	1,742	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		109.00000	102	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,075.00000	1,034	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		407.00000	394	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		426.00000	393	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,758.00000	1,753	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		287.00000	260	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,619.00000	2,619	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		192.00000	170	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,525.00000	3,529	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		125.00000	107	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,457.00000	4,467	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,587.00000	3,558	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	17	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,610.00000	2,580	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		42.00000	39	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,696.00000	1,660	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		128.00000	119	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,022.00000	981	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		454.00000	440	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		409.00000	377	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,841.00000	1,836	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		276.00000	249	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,708.00000	2,708	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		185.00000	163	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,617.00000	3,622	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		118.00000	101	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,550.00000	4,560	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,833.00000	3,805	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		15.00000	14	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,852.00000	2,823	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.90	Put		34.00000	32	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,903.00000	1,870	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		85.00000	79	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,160.00000	1,120	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		342.00000	329	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		454.00000	420	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,636.00000	1,629	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		306.00000	277	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,488.00000	2,486	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		205.00000	181	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,387.00000	3,391	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		136.00000	117	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,318.00000	4,326	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,932.00000	3,903	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		14.00000	13	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,949.00000	2,921	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		31.00000	30	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,989.00000	1,957	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		72.00000	66	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,220.00000	1,180	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		302.00000	290	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		473.00000	439	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,555.00000	1,549	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		319.00000	290	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,401.00000	2,399	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		213.00000	190	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,295.00000	3,299	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		143.00000	124	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,226.00000	4,234	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,883.00000	3,854	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		15.00000	13	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,901.00000	2,872	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		33.00000	31	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,946.00000	1,913	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		78.00000	72	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,190.00000	1,150	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		322.00000	309	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		463.00000	430	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,595.00000	1,589	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		312.00000	284	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,445.00000	2,443	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		209.00000	185	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,341.00000	3,345	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		140.00000	121	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,272.00000	4,280	26.38	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 15/03/2010 Currency Future	8.00	Call			3,734.00000	3,706	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			17.00000	15	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,755.00000	2,726	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			37.00000	35	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,819.00000	1,784	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			101.00000	94	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,103.00000	1,062	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			385.00000	371	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			435.00000	402	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,717.00000	1,711	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			293.00000	265	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,575.00000	2,575	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			196.00000	174	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,478.00000	3,483	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			128.00000	111	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,410.00000	4,420	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,784.00000	3,755	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			16.00000	14	22.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,803.00000	2,775	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			36.00000	34	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,861.00000	1,827	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			93.00000	86	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,131.00000	1,091	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			363.00000	350	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			444.00000	411	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,676.00000	1,670	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			300.00000	271	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,532.00000	2,530	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			200.00000	178	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,433.00000	3,437	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			132.00000	114	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,364.00000	4,373	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,981.00000	3,952	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			13.00000	11	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,998.00000	2,970	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			30.00000	29	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,037.00000	2,004	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			69.00000	63	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,253.00000	1,214	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			285.00000	273	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			483.00000	449	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,515.00000	1,508	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			325.00000	296	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,357.00000	2,355	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			217.00000	193	25.10	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	14.75	Put			3,249.00000	3,253	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			146.00000	127	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,178.00000	4,186	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,030.00000	4,001	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	10	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,047.00000	3,018	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			29.00000	28	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,084.00000	2,051	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			66.00000	61	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,287.00000	1,248	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			269.00000	257	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			493.00000	459	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,475.00000	1,468	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			331.00000	301	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,313.00000	2,310	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			222.00000	197	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,204.00000	3,207	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			149.00000	129	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,131.00000	4,139	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			0.00000	732	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			0.00000	742	18.67	0.00	0	0.00
AL12 On 06/08/2009 Index Future			319.59800		315.91200		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.80400		244.79600		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.96000		276.63800		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			311.99300		310.58800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			290.34100		288.96900		0.00	72,585,250.00	25	587.00
ALBI On 05/11/2009 Index Future			295.57400		294.02000		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			301.23400		299.66700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.19500		124.09900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.45800		126.29300		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.85000		128.56200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			292.14850		290.84900		0.00	11,685,940.00	4	566.00
GOVI On 05/11/2009 jGovi			297.41450		295.93350		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			303.04250		301.25250		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			358.12700		358.12700		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 05/11/2009 Index Future			365.32900		365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.89700		7.83100		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.83800		8.90800		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.37100		8.45300		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.72100		8.78600		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.93000		9.00100		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90400		8.98700		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.98100		9.06100		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			7.47000		7.43300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.33400		7.27200		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.43200		7.31200		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.70700		7.50600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.79300		7.73900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.14500		8.16100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.86600		7.81600		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.03100		7.99500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.23700		8.22100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.62500		8.67700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.72800		8.79200		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.84300		8.92000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.82400		8.90800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.86300		8.95400		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.90700		9.00600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24000		8.24000		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.65400		7.62600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.44600		7.34000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.91500		7.80400		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
JROD On 30/10/2009 jRod			7.62400		7.44200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.46600		7.21000		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.76300		7.54300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			280.37100		278.59100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			285.48000		283.51700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			290.88200		288.61200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.13600		7.11200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,706.00000	2,681	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			2,951.00000	2,926	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	7	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			1,244.00000	1,244	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			23.00000	23	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.48700		8.51900		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,156.00000	4,291	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			318.00000	282	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.58000		8.61400		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			617.00000	644	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,524.00000	6,376	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.65000		8.71600		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,317.00000	1,404	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,193.00000	5,956	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.66800		8.80600		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,617.00000	1,894	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,068.00000	2,694	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.87000		9.00100		18.18	13,197.94	114	11,510.00
R186 On 06/08/2009 Bond Future	9.00	Call			2,845.00000	3,501	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,854.00000	2,249	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			40.00000	61	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,859.00000	14,618	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.91300		9.05000		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,807.00000	5,475	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,280.00000	4,645	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,722.00000	4,291	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,604.00000	5,871	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			997.00000	1,213	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,325.00000	13,239	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			651.00000	806	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,809.00000	15,660	17.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future			8.95100		9.10200		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,167.00000	3,644	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,530.00000	10,589	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.96700		9.15400		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,514.00000	2,323	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,940.00000	2,014	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.61300		8.61100		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,992.00000	2,975	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			328.00000	320	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.68800		8.68900		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			453.00000	449	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,435.00000	5,427	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.75300		8.77800		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			759.00000	777	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,887.00000	5,807	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.77600		8.86900		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,308.00000	1,447	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,689.00000	2,482	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.92000		8.98000		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,491.00000	2,692	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,016.00000	886	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.98900		9.05300		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			374.00000	410	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,207.00000	8,898	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.05200		9.13600		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,624.00000	1,754	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,681.00000	6,371	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.07900		9.21400		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,298.00000	1,600	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,394.00000	2,007	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.92800		8.99800		13.59	0.00	0	695.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,636.00000	2,892	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,144.00000	980	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.98800		9.06300		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			403.00000	450	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,163.00000	9,769	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.04100		9.13400		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,788.00000	1,949	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,337.00000	6,964	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.06700		9.20500		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,271.00000	1,611	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/05/2010 Bond Future	9.00	Put			2,426.00000	1,990	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.62900		8.62700		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,448.00000	2,434	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			283.00000	276	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			7.00000	6	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,956.00000	5,963	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.71200		8.71400		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			358.00000	355	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,538.00000	4,528	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.78800		8.81700		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			592.00000	608	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,890.00000	4,814	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.82200		8.93200		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,560.00000	1,714	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,107.00000	1,931	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.01700		9.09700		15.10	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,337.00000	2,615	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,411.00000	1,199	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.07300		9.15800		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			371.00000	421	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,077.00000	10,617	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.12400		9.22600		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,799.00000	1,978	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,782.00000	7,360	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.15200		9.29600		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,530.00000	1,964	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,795.00000	1,396	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.07300		9.20300		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,037.00000	2,478	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,746.00000	1,373	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.12000		9.26100		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			489.00000	603	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,459.00000	9,705	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.18500		9.33300		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,143.00000	2,448	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,358.00000	6,767	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.26500		9.41600		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,100.00000	1,505	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,087.00000	1,595	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.47200		8.60200		22.19	0.00	0	4,603.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.75	Call			3,032.00000	3,692	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,820.00000	1,390	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			631.00000	857	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,905.00000	5,041	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.49600		8.63100		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,633.00000	10,547	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,265.00000	1,053	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			642.00000	797	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,577.00000	12,606	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			394.00000	498	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,045.00000	15,023	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.51600		8.66200		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,817.00000	2,130	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,396.00000	11,497	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,649.00000	12,612	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,884.00000	1,637	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.51800		8.69000		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			768.00000	1,354	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			2,340.00000	1,505	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.38200		287.09300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			293.63700		292.16800		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.19300		297.41900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.44700		6.46080		18.60	64,470,000.00	10,000	163,728.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			230.00000	222	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			219.00000	225	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			210.00000	203	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			250.00000	256	18.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			193.00000	186	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			282.00000	289	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			177.00000	170	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			316.00000	323	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			193.00000	186	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			282.00000	289	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			177.00000	170	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			316.00000	323	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			163.00000	156	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			352.00000	359	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			251.00000	243	18.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			190.00000	196	18.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			163.00000	156	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			352.00000	359	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			251.00000	243	18.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.40	Put		190.00000	196	18.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		274.00000	267	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		163.00000	170	17.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		329.00000	321	17.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		119.00000	124	17.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		361.00000	352	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		100.00000	105	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		138.00000	132	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		427.00000	435	20.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		150.00000	143	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		389.00000	396	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		150.00000	143	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		389.00000	396	20.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		128.00000	122	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		467.00000	475	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		128.00000	122	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		467.00000	475	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		110.00000	104	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		549.00000	557	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		87.00000	82	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		626.00000	635	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		110.00000	104	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		549.00000	557	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		118.00000	112	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		507.00000	515	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		98.00000	93	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		587.00000	596	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		77.00000	73	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		667.00000	676	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		98.00000	93	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		587.00000	596	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		77.00000	73	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		667.00000	676	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		61.00000	57	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		750.00000	760	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		69.00000	64	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		708.00000	717	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		69.00000	64	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		708.00000	717	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		54.00000	50	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		793.00000	803	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		41.00000	38	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		881.00000	891	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		230.00000	222	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		219.00000	225	18.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call		61.00000	57	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		750.00000	760	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		47.00000	44	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		836.00000	847	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		41.00000	38	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		881.00000	891	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		32.00000	29	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		971.00000	982	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		54.00000	50	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		793.00000	803	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		32.00000	29	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		971.00000	982	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		24.00000	22	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,063.00000	1,075	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		36.00000	34	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		925.00000	937	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		28.00000	25	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,017.00000	1,028	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		21.00000	19	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,110.00000	1,122	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		300.00000	292	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		139.00000	145	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		361.00000	352	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		100.00000	105	17.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,711.00000	5,697	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,211.00000	4,197	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,711.00000	2,697	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,212.00000	1,198	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		1.00000	1	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		2.00000	2	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,791.00000	1,805	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,289.00000	3,303	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,789.00000	4,803	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,289.00000	6,303	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,911.00000	5,897	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,411.00000	4,397	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,911.00000	2,897	17.37	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	3.55	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,411.00000	1,397	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	4	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,594.00000	1,607	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,089.00000	3,103	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,589.00000	4,603	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,089.00000	6,103	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,961.00000	5,947	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,461.00000	4,447	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,961.00000	2,947	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,461.00000	1,447	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	5	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,544.00000	1,558	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,039.00000	3,053	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,539.00000	4,553	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,039.00000	6,053	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		470.00000	460	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		59.00000	63	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		395.00000	386	17.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		84.00000	89	17.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		681.00000	670	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		21.00000	23	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		593.00000	582	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		32.00000	35	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		509.00000	499	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		49.00000	52	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		431.00000	422	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		70.00000	75	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		637.00000	625	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		26.00000	28	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		551.00000	540	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		40.00000	43	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		300.00000	292	17.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		139.00000	145	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
ZAAD On 14/09/2009 Currency Future	6.10	Call		431.00000	422	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		70.00000	75	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.51140	6.52390		18.97	0.00	0	355.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		349.00000	343	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		325.00000	331	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		312.00000	305	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		388.00000	394	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		295.00000	288	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		421.00000	427	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		295.00000	288	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		421.00000	427	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		330.00000	323	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		356.00000	362	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		279.00000	272	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		455.00000	461	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		279.00000	272	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		455.00000	461	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		330.00000	323	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		356.00000	362	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		369.00000	363	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		295.00000	302	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		390.00000	384	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		266.00000	273	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		437.00000	432	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		214.00000	221	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		437.00000	432	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		214.00000	221	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		464.00000	459	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		190.00000	197	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		226.00000	219	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		602.00000	608	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		265.00000	258	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		491.00000	496	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		251.00000	244	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		527.00000	533	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		251.00000	244	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		527.00000	533	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		238.00000	231	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		564.00000	570	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		226.00000	219	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		602.00000	608	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		200.00000	194	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		676.00000	682	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		173.00000	167	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		749.00000	755	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.20	Call		149.00000	143	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		825.00000	832	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		128.00000	122	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		904.00000	911	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		390.00000	384	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		266.00000	273	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		412.00000	407	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		239.00000	245	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		215.00000	208	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		641.00000	647	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		186.00000	180	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		712.00000	718	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		161.00000	155	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		787.00000	793	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		369.00000	363	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		295.00000	302	18.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		215.00000	208	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		641.00000	647	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		161.00000	155	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		787.00000	793	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		138.00000	132	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		864.00000	871	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		186.00000	180	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		712.00000	718	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,674.00000	5,661	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,174.00000	4,161	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,674.00000	2,661	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,188.00000	1,177	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		14.00000	15	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		20.00000	19	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,846.00000	1,857	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,327.00000	3,339	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,826.00000	4,839	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,326.00000	6,339	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,924.00000	5,911	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,424.00000	4,411	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,924.00000	2,911	17.58	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	3.60	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,429.00000	1,417	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	5	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		32.00000	30	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,608.00000	1,619	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,078.00000	3,090	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,576.00000	4,589	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,076.00000	6,089	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,974.00000	5,961	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,474.00000	4,461	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,974.00000	2,961	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,478.00000	1,466	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		4.00000	4	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		35.00000	33	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,562.00000	1,572	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	1	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,028.00000	3,040	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,526.00000	4,539	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,026.00000	6,039	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		558.00000	552	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		134.00000	140	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		493.00000	488	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		169.00000	176	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		706.00000	698	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		82.00000	87	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		629.00000	623	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		105.00000	111	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		524.00000	518	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		150.00000	157	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		493.00000	488	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		169.00000	176	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		593.00000	586	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		119.00000	125	17.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		412.00000	407	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		239.00000	245	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		238.00000	231	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		564.00000	570	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future			6.57580	6.58460		19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		0.00000	417	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		0.00000	441	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		403.00000	398	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		469.00000	473	19.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		386.00000	381	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		502.00000	505	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		386.00000	381	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		502.00000	505	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		441.00000	436	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		406.00000	410	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		422.00000	417	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		437.00000	441	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		548.00000	545	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		264.00000	269	18.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		501.00000	498	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		317.00000	322	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		461.00000	457	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		376.00000	381	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		355.00000	349	20.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		570.00000	573	20.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		326.00000	321	20.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		642.00000	645	20.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		301.00000	295	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		717.00000	719	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		269.00000	264	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		785.00000	788	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		602.00000	599	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		217.00000	223	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		634.00000	631	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		199.00000	205	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		574.00000	571	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		240.00000	246	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		524.00000	521	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		290.00000	295	18.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		481.00000	477	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		346.00000	351	18.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		370.00000	365	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		535.00000	539	19.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		340.00000	335	20.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		606.00000	609	20.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		313.00000	308	20.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		679.00000	682	20.65	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 Derivatives:							200,085,168.64	16,054	882,208.00

Grand Total: 200,085,168.64 16,054 882,208.00