



Daily MTM Report

Daily summary for 03/07/2009

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			14.62500	14.61300			0.00	0	0.00
R153 On 31/08/2010 Bond			7.39000	7.43500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.76000	8.78000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26000	9.28500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.88000	8.90000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.28500	9.30500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.31500	9.32500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.90000	8.92000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.41000	9.43000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.47300	9.50600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.94000	8.96500			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			8.02310		7.94120		19.44	28,562,236.00	3,560	245,997.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			271.00000	315	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			280.00000	241	19.41	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			217.00000	251	19.98	25,100,000.00	100	100.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			376.00000	327	19.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			321.00000	369	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			229.00000	196	19.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			188.00000	217	20.53	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			447.00000	394	20.53	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			295.00000	341	19.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			254.00000	218	19.38	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call			234.00000	269	19.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put			343.00000	296	19.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			202.00000	233	20.26	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			411.00000	360	20.26	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			163.00000	188	21.07	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			522.00000	465	21.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call			152.00000	175	21.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			560.00000	502	21.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			175.00000	202	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			484.00000	429	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			470.00000	531	19.21	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			129.00000	108	19.21	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			141.00000	163	21.62	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			600.00000	540	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			68.00000	79	24.61	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			1,077.00000	1,006	24.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			132.00000	152	21.89	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			640.00000	579	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			123.00000	142	22.16	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			682.00000	619	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			737.00000	810	19.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			46.00000	37	19.01	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			252.00000	289	19.44	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			311.00000	266	19.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			88.00000	101	23.52	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			897.00000	828	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			132.00000	152	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			640.00000	579	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			107.00000	124	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			766.00000	701	22.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			100.00000	116	22.98	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			809.00000	743	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			83.00000	95	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			941.00000	872	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			94.00000	108	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			853.00000	785	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			115.00000	132	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			724.00000	659	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			73.00000	84	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			1,032.00000	961	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			61.00000	70	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,170.00000	1,097	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			51.00000	58	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,310.00000	1,235	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			46.00000	52	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,405.00000	1,329	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			41.00000	47	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,500.00000	1,424	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			44.00000	50	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,452.00000	1,376	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			28.00000	33	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,737.00000	1,660	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			8.00000	10	28.82	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,467.00000	2,387	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			22.00000	26	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,881.00000	1,803	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			15.00000	17	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,123.00000	2,044	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			20.00000	24	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,929.00000	1,851	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			26.00000	31	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,785.00000	1,707	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			24.00000	28	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,833.00000	1,755	27.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			19.00000	22	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,978.00000	1,899	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			19.00000	22	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,978.00000	1,899	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			10.00000	12	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,319.00000	2,239	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			10.00000	11	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,368.00000	2,288	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		9.00000	10	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,418.00000	2,337	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		9.00000	10	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,418.00000	2,337	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		7.00000	8	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,566.00000	2,485	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		5.00000	6	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,764.00000	2,683	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		3.00000	4	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		3,012.00000	2,931	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		1.00000	1	35.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		5,059.00000	4,977	35.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		4.00000	5	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,913.00000	2,831	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		4.00000	5	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,863.00000	2,782	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		5.00000	5	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,813.00000	2,732	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		7.00000	9	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,516.00000	2,436	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		11.00000	13	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,270.00000	2,190	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		6.00000	7	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,665.00000	2,584	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		5.00000	6	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,714.00000	2,633	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		13.00000	16	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,172.00000	2,093	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		17.00000	20	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,026.00000	1,947	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		12.00000	15	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,221.00000	2,141	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		6.00000	7	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,615.00000	2,534	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		6.00000	7	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,665.00000	2,584	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		4.00000	5	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,913.00000	2,831	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		6.00000	7	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,615.00000	2,534	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		10.00000	11	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,368.00000	2,288	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		11.00000	13	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,270.00000	2,190	28.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Call			16.00000	19	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			2,075.00000	1,996	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			2.00000	3	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,361.00000	3,279	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			31.00000	36	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,690.00000	1,613	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			26.00000	31	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,785.00000	1,707	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			22.00000	26	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,881.00000	1,803	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			8.00000	10	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,467.00000	2,387	28.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			33.00000	39	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,642.00000	1,566	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			28.00000	33	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,737.00000	1,660	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			36.00000	42	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,595.00000	1,519	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			13.00000	16	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,172.00000	2,093	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			4.00000	4	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,962.00000	2,881	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			3.00000	4	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			3,062.00000	2,980	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			12.00000	15	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,221.00000	2,141	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	3	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,112.00000	3,030	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			3.00000	3	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,211.00000	3,130	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			4.00000	5	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,863.00000	2,782	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			3.00000	3	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			3,112.00000	3,030	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			2.00000	3	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,311.00000	3,230	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			4.00000	4	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,962.00000	2,881	29.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,162.00000	3,080	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			15.00000	17	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			2,123.00000	2,044	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			3.00000	3	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			3,162.00000	3,080	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			2.00000	3	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,261.00000	3,180	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		5.00000	6	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,714.00000	2,633	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		3.00000	3	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,211.00000	3,130	30.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		2.00000	2	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,411.00000	3,329	30.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		54.00000	62	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,263.00000	1,189	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		39.00000	45	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,548.00000	1,471	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		33.00000	39	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,642.00000	1,566	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		57.00000	66	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,216.00000	1,143	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		41.00000	47	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,500.00000	1,424	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		48.00000	55	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,357.00000	1,282	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		39.00000	45	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,548.00000	1,471	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		20.00000	24	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,929.00000	1,851	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		17.00000	20	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		2,026.00000	1,947	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		51.00000	58	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,310.00000	1,235	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		31.00000	36	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,690.00000	1,613	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		61.00000	70	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,170.00000	1,097	25.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		64.00000	74	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		1,123.00000	1,051	24.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		57.00000	66	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,216.00000	1,143	25.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,541.00000	4,623	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,041.00000	3,123	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,546.00000	1,628	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		5.00000	4	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,460.00000	4,378	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,959.00000	5,877	38.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,459.00000	7,377	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,741.00000	4,823	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,241.00000	3,323	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		1,745.00000	1,826	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		3.00000	3	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		406.00000	462	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		165.00000	139	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		4,260.00000	4,178	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	0	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,759.00000	5,677	37.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		7,259.00000	7,177	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		4,791.00000	4,873	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,291.00000	3,373	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		1,794.00000	1,876	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		3.00000	3	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		437.00000	496	19.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		146.00000	122	19.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		1.00000	1	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		4,210.00000	4,128	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	37.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,709.00000	5,627	37.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		7,209.00000	7,127	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		77.00000	89	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		986.00000	916	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		44.00000	50	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,452.00000	1,376	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,054.00000	1,135	19.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		13.00000	12	19.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		615.00000	684	19.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		74.00000	61	19.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,250.00000	1,331	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		9.00000	8	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		780.00000	854	18.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		38.00000	31	18.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,299.00000	1,380	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		8.00000	7	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		823.00000	899	18.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.15	Put			32.00000	26	18.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,348.00000	1,430	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			7.00000	6	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			868.00000	944	18.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			27.00000	21	18.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			2.00000	2	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,660.00000	3,579	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	1	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,660.00000	4,578	34.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			94.00000	108	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			853.00000	785	23.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			2.00000	2	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,760.00000	3,679	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			1.00000	1	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,759.00000	4,678	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,201.00000	1,282	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			10.00000	9	20.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			376.00000	430	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			185.00000	156	19.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			1.00000	2	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,810.00000	3,729	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			1.00000	1	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,809.00000	4,728	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,152.00000	1,233	20.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			11.00000	9	20.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			695.00000	767	19.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			54.00000	44	19.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			348.00000	399	19.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			206.00000	176	19.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			1.00000	2	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,860.00000	3,778	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			1.00000	1	35.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,859.00000	4,778	35.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			2.00000	2	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,710.00000	3,629	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	1	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,709.00000	4,628	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,447.00000	1,528	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			6.00000	5	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			959.00000	1,037	18.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			18.00000	14	18.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			540.00000	605	19.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			99.00000	82	19.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			2.00000	2	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,561.00000	3,479	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.50	Call			1.00000	1	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,560.00000	4,478	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,497.00000	1,578	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			5.00000	5	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,006.00000	1,086	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			14.00000	13	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			577.00000	644	19.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			86.00000	71	19.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			2.00000	2	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,511.00000	3,429	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	1	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,510.00000	4,428	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,645.00000	1,727	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			4.00000	4	24.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,360.00000	4,278	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,695.00000	1,776	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			4.00000	3	24.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,310.00000	4,228	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,596.00000	1,677	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			4.00000	4	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,103.00000	1,184	20.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			12.00000	10	20.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			655.00000	725	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			63.00000	52	19.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,410.00000	4,328	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,043.00000	2,125	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			2.00000	2	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			1.00000	1	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,960.00000	3,878	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,093.00000	2,175	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			2.00000	1	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			77.00000	89	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			986.00000	916	24.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			1.00000	2	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,910.00000	3,828	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,091.00000	4,173	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,091.00000	3,173	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	38.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,909.00000	5,827	38.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			0.00000	4,073	35.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		0.00000	3,073	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		0.00000	2,075	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	2	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		0.00000	1,086	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		0.00000	13	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		0.00000	315	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		0.00000	241	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	38.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		0.00000	5,927	38.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.15860	8.07580		20.52	4,756,463.80	583	33,658.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		430.00000	474	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		454.00000	415	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		473.00000	521	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		397.00000	362	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		496.00000	546	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		370.00000	337	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		450.00000	497	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		424.00000	388	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		394.00000	432	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		518.00000	473	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		361.00000	396	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		585.00000	538	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		331.00000	363	21.45	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		655.00000	605	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		304.00000	334	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		728.00000	675	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		317.00000	348	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		691.00000	640	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		345.00000	379	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		620.00000	571	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		345.00000	379	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		620.00000	571	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		361.00000	396	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		585.00000	538	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		377.00000	414	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		551.00000	505	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		317.00000	348	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		691.00000	640	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		70.00000	77	28.90	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,544.00000	2,468	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	26	32.63	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,246.00000	4,167	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		10.00000	12	32.26	0.00	0	9,626.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,935.00000	4,854	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		109.00000	119	27.02	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,933.00000	1,860	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		140.00000	154	25.53	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,565.00000	1,495	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		291.00000	320	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		765.00000	711	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		279.00000	307	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		803.00000	748	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		279.00000	307	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		803.00000	748	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		246.00000	271	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		921.00000	863	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		268.00000	294	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		842.00000	786	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		822.00000	887	19.13	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		146.00000	128	19.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		218.00000	240	23.30	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,043.00000	982	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		210.00000	231	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,084.00000	1,022	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		218.00000	240	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,043.00000	982	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		227.00000	250	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,002.00000	941	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		257.00000	282	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		881.00000	824	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		237.00000	260	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		961.00000	902	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		202.00000	222	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,126.00000	1,064	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		180.00000	198	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,254.00000	1,190	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		162.00000	177	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,386.00000	1,319	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		150.00000	165	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,475.00000	1,406	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		145.00000	159	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,520.00000	1,451	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		162.00000	177	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,386.00000	1,319	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		136.00000	149	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,610.00000	1,540	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		174.00000	191	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,298.00000	1,232	24.42	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	9.45	Call			145.00000	159	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,520.00000	1,451	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			116.00000	126	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,840.00000	1,768	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			92.00000	102	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,167.00000	2,094	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			102.00000	112	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,027.00000	1,953	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			112.00000	122	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,886.00000	1,814	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			112.00000	122	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,886.00000	1,814	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			99.00000	108	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,074.00000	2,000	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			80.00000	89	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,354.00000	2,280	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			75.00000	83	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,449.00000	2,374	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			72.00000	80	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,496.00000	2,421	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			67.00000	74	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,591.00000	2,516	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			59.00000	65	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,783.00000	2,706	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			50.00000	55	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,024.00000	2,947	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			52.00000	57	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,976.00000	2,899	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			55.00000	61	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,879.00000	2,802	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			83.00000	92	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,307.00000	2,233	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			77.00000	85	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,401.00000	2,327	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			65.00000	72	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,639.00000	2,563	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			61.00000	67	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,735.00000	2,659	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			59.00000	65	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,783.00000	2,706	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			89.00000	99	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,213.00000	2,140	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			96.00000	105	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,120.00000	2,047	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			70.00000	77	28.90	0.00	0	9,530.00

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	Put		2,544.00000	2,468	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		63.00000	70	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,687.00000	2,611	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		96.00000	105	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,120.00000	2,047	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		47.00000	52	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,121.00000	3,043	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		49.00000	54	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,073.00000	2,995	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		43.00000	48	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,267.00000	3,189	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		46.00000	50	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,170.00000	3,092	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		22.00000	26	32.63	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,246.00000	4,167	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		36.00000	40	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,560.00000	3,481	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		38.00000	42	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,462.00000	3,384	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		29.00000	32	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,953.00000	3,874	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		20.00000	23	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,344.00000	4,265	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		13.00000	15	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,737.00000	4,657	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		8.00000	10	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,133.00000	5,051	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		31.00000	34	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,855.00000	3,775	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		14.00000	17	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,639.00000	4,558	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		9.00000	11	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,034.00000	4,952	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		187.00000	206	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,211.00000	1,147	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		123.00000	135	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,747.00000	1,676	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		27.00000	31	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,051.00000	3,972	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		7.00000	9	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,232.00000	5,150	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		131.00000	144	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,656.00000	1,585	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		89.00000	99	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,213.00000	2,140	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.40	Call			41.00000	45	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,365.00000	3,286	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	19	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,540.00000	4,460	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			237.00000	260	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			961.00000	902	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			32.00000	36	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,757.00000	3,677	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			5.00000	6	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,530.00000	5,448	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			18.00000	21	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,442.00000	4,362	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			9.00000	11	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,034.00000	4,952	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			5.00000	6	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,629.00000	5,547	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			257.00000	282	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			881.00000	824	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			34.00000	38	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,658.00000	3,579	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			12.00000	14	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,836.00000	4,755	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			6.00000	7	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,430.00000	5,349	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			24.00000	28	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,149.00000	4,070	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			13.00000	15	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,737.00000	4,657	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			7.00000	8	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,331.00000	5,249	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			156.00000	171	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,430.00000	1,362	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			105.00000	115	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,980.00000	1,906	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			33.00000	37	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,707.00000	3,628	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			21.00000	24	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,295.00000	4,216	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			11.00000	13	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,885.00000	4,804	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			6.00000	7	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,480.00000	5,398	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			32.00000	36	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,757.00000	3,677	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			450.00000	497	20.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		424.00000	388	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		167.00000	184	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,342.00000	1,275	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		50.00000	55	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,024.00000	2,947	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		35.00000	39	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,609.00000	3,530	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		23.00000	27	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,197.00000	4,118	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		12.00000	14	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,787.00000	4,706	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		521.00000	572	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		345.00000	313	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		187.00000	206	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,211.00000	1,147	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		27.00000	31	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,051.00000	3,972	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		496.00000	546	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		370.00000	337	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		291.00000	320	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		765.00000	711	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		119.00000	130	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,793.00000	1,722	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		53.00000	59	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,928.00000	2,850	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		37.00000	41	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,511.00000	3,432	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		26.00000	30	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,100.00000	4,021	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		8.00000	9	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,182.00000	5,101	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		629.00000	686	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		253.00000	227	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		43.00000	48	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,267.00000	3,189	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		659.00000	717	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		233.00000	208	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		227.00000	250	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,002.00000	941	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		44.00000	49	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,218.00000	3,140	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		32.00000	35	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,806.00000	3,726	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		689.00000	749	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		213.00000	190	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 14/12/2009 Currency Future	9.20	Call			174.00000	191	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,298.00000	1,232	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			42.00000	46	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,316.00000	3,238	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			30.00000	33	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,904.00000	3,824	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			17.00000	20	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,491.00000	4,411	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			4.00000	5	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,679.00000	5,597	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			31.00000	34	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,855.00000	3,775	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			4.00000	4	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,828.00000	5,746	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			4.00000	5	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,728.00000	5,646	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			32.00000	35	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,806.00000	3,726	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			19.00000	22	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,393.00000	4,313	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			5.00000	6	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,579.00000	5,497	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			3.00000	4	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,928.00000	5,845	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			412.00000	451	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			486.00000	443	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			394.00000	432	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			518.00000	473	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			629.00000	686	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			253.00000	227	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			35.00000	39	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,609.00000	3,530	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			12.00000	14	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,787.00000	4,706	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			3.00000	4	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,977.00000	5,895	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			546.00000	599	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			321.00000	290	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			6.00000	8	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,381.00000	5,299	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			600.00000	656	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			275.00000	247	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			7.00000	8	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,281.00000	5,200	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			932.00000	1,000	18.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.25	Put			106.00000	91	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			268.00000	294	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			842.00000	786	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	18	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,589.00000	4,509	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			10.00000	12	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,984.00000	4,903	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			970.00000	1,040	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			94.00000	81	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			721.00000	782	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			195.00000	173	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			210.00000	231	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,084.00000	1,022	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			57.00000	63	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,831.00000	2,754	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			37.00000	41	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,511.00000	3,432	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			7.00000	8	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,281.00000	5,200	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			894.00000	961	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			118.00000	103	18.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,226.00000	1,305	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			50.00000	47	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			629.00000	686	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			253.00000	227	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,272.00000	1,351	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			46.00000	43	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			92.00000	102	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,167.00000	2,094	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,181.00000	1,259	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			55.00000	51	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			600.00000	656	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			275.00000	247	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			86.00000	95	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,260.00000	2,186	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			21.00000	24	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,295.00000	4,216	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,181.00000	1,259	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			55.00000	51	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,318.00000	1,398	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			42.00000	39	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,526.00000	4,609	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,028.00000	3,111	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			2.00000	2	28.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,553.00000	1,633	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			27.00000	25	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,476.00000	7,393	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,776.00000	4,859	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,277.00000	3,360	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,793.00000	1,874	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			17.00000	15	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			573.00000	627	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			297.00000	268	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,226.00000	7,143	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			857.00000	923	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			132.00000	115	19.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	18	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,589.00000	4,509	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,078.00000	3,161	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			2.00000	2	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,086.00000	2,168	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			10.00000	9	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,136.00000	1,214	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			60.00000	55	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,283.00000	2,366	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			7.00000	7	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			2.00000	3	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,527.00000	6,444	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,076.00000	6,993	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,327.00000	3,410	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,333.00000	2,415	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			7.00000	7	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,365.00000	1,444	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			39.00000	36	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,176.00000	7,093	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,228.00000	3,310	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,234.00000	2,316	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			8.00000	8	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,276.00000	7,193	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,178.00000	3,261	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	2	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,184.00000	2,267	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	8	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,326.00000	7,243	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,427.00000	3,510	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	1	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,432.00000	2,514	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			6.00000	6	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,458.00000	1,538	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			33.00000	30	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,477.00000	3,560	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			1.00000	1	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,481.00000	2,564	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			6.00000	5	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,506.00000	1,586	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			30.00000	27	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,026.00000	6,944	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,627.00000	3,710	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,630.00000	2,713	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			4.00000	4	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,648.00000	1,729	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			23.00000	21	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			787.00000	851	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			161.00000	142	19.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			105.00000	115	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,980.00000	1,906	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			2.00000	2	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,876.00000	6,794	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,727.00000	3,809	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			1.00000	1	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,730.00000	2,812	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			4.00000	4	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,745.00000	1,826	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			19.00000	17	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			2.00000	2	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,776.00000	6,694	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,777.00000	3,859	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			1.00000	1	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,779.00000	2,862	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			4.00000	3	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			2.00000	2	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,726.00000	6,644	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	4.25	Call			3,827.00000	3,909	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			1.00000	1	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,829.00000	2,912	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			3.00000	3	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,841.00000	1,923	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			16.00000	14	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	2	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,676.00000	6,594	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,677.00000	3,760	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			1.00000	1	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,680.00000	2,763	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			4.00000	4	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,696.00000	1,777	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			21.00000	19	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			2.00000	2	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,826.00000	6,744	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,026.00000	4,109	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,036.00000	2,119	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			11.00000	10	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,091.00000	1,169	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			65.00000	60	19.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			2.00000	3	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,477.00000	6,394	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,126.00000	4,209	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,128.00000	3,211	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			2.00000	2	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,135.00000	2,217	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			9.00000	9	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			39.00000	44	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,414.00000	3,335	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			3.00000	3	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,377.00000	6,294	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			4.00000	4	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,878.00000	5,796	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,876.00000	7,793	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	31	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			0.00000	3,923	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	1	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			0.00000	7,893	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.29730		8.21360		20.74	8,297.30	1	68.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			569.00000	614	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			555.00000	517	20.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			611.00000	659	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			498.00000	462	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			531.00000	572	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			618.00000	575	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			480.00000	518	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			717.00000	670	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			497.00000	535	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			683.00000	638	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			435.00000	469	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			821.00000	772	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			450.00000	485	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			786.00000	737	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			465.00000	501	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			751.00000	704	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			514.00000	553	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			650.00000	606	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			113.00000	123	28.24	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,950.00000	2,875	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			65.00000	71	30.86	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,152.00000	4,074	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			308.00000	333	23.26	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,245.00000	1,185	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			209.00000	225	25.34	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,846.00000	1,778	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			408.00000	440	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			894.00000	842	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			395.00000	426	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			931.00000	879	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			359.00000	388	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,045.00000	990	22.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			327.00000	353	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,164.00000	1,106	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			348.00000	376	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,085.00000	1,028	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			371.00000	400	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,007.00000	953	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			282.00000	305	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,369.00000	1,307	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			267.00000	288	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,453.00000	1,390	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			245.00000	264	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,582.00000	1,517	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			259.00000	280	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,496.00000	1,432	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			232.00000	250	24.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,669.00000	1,603	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		232.00000	250	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,669.00000	1,603	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		92.00000	99	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,378.00000	3,302	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		239.00000	257	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,625.00000	1,560	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		204.00000	220	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,891.00000	1,822	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		190.00000	204	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,026.00000	1,957	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		167.00000	181	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,253.00000	2,184	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		185.00000	199	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,071.00000	2,002	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		199.00000	214	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,935.00000	1,867	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		199.00000	214	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,935.00000	1,867	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		181.00000	194	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,117.00000	2,047	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		181.00000	194	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,117.00000	2,047	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		150.00000	162	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,436.00000	2,365	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		146.00000	158	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,482.00000	2,411	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		154.00000	167	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,390.00000	2,320	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		142.00000	154	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,528.00000	2,457	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		131.00000	143	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,668.00000	2,595	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		116.00000	126	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,902.00000	2,828	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		103.00000	112	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,139.00000	3,064	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		105.00000	114	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,092.00000	3,017	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		111.00000	120	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,997.00000	2,922	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		108.00000	117	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,044.00000	2,970	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		125.00000	135	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,761.00000	2,688	27.82	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 15/03/2010 Currency Future	10.80	Call			128.00000	139	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,715.00000	2,642	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			119.00000	129	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,855.00000	2,782	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			113.00000	123	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,950.00000	2,875	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			122.00000	132	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,808.00000	2,735	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			135.00000	146	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,621.00000	2,549	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			142.00000	154	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,528.00000	2,457	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			128.00000	139	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,715.00000	2,642	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			101.00000	109	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,187.00000	3,112	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			94.00000	102	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,321.00000	3,245	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			98.00000	106	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,235.00000	3,159	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			98.00000	106	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,235.00000	3,159	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			96.00000	104	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,282.00000	3,207	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			86.00000	93	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,522.00000	3,446	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			94.00000	102	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,330.00000	3,254	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			82.00000	89	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,619.00000	3,542	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			90.00000	97	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,426.00000	3,350	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			88.00000	95	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,474.00000	3,398	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			220.00000	237	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,757.00000	1,690	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			190.00000	204	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,026.00000	1,957	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			172.00000	185	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,208.00000	2,138	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			162.00000	176	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,299.00000	2,229	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			58.00000	63	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,394.00000	4,316	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			252.00000	272	24.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,539.00000	1,475	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		88.00000	95	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,474.00000	3,398	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		34.00000	38	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,521.00000	5,440	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		274.00000	296	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,411.00000	1,349	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		125.00000	135	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,761.00000	2,688	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		37.00000	40	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,373.00000	5,293	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		291.00000	314	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,327.00000	1,266	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		38.00000	42	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,275.00000	5,195	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		299.00000	323	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,286.00000	1,226	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		111.00000	120	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,997.00000	2,922	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		39.00000	43	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,225.00000	5,146	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		318.00000	343	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,204.00000	1,146	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		41.00000	45	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,127.00000	5,047	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		79.00000	85	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,715.00000	3,638	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		31.00000	34	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,767.00000	5,687	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		226.00000	244	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,713.00000	1,647	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		84.00000	91	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,571.00000	3,494	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		81.00000	87	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,667.00000	3,590	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		31.00000	35	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,718.00000	5,637	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		79.00000	85	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,715.00000	3,638	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		76.00000	82	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,812.00000	3,735	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		73.00000	79	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,909.00000	3,831	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		28.00000	31	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,965.00000	5,884	33.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call		215.00000	231	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,801.00000	1,734	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		101.00000	109	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,187.00000	3,112	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		81.00000	87	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,667.00000	3,590	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		77.00000	84	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,764.00000	3,686	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		30.00000	33	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,817.00000	5,736	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		33.00000	36	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,619.00000	5,539	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		282.00000	305	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,369.00000	1,307	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		37.00000	41	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,324.00000	5,244	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		382.00000	413	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		969.00000	915	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		43.00000	47	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,029.00000	4,949	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		348.00000	376	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,085.00000	1,028	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		138.00000	150	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,575.00000	2,503	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		108.00000	117	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,044.00000	2,970	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		40.00000	44	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,176.00000	5,096	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		122.00000	132	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,808.00000	2,735	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		96.00000	104	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,282.00000	3,207	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		36.00000	39	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,422.00000	5,342	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		146.00000	158	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,482.00000	2,411	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		138.00000	150	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,575.00000	2,503	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		42.00000	46	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,078.00000	4,998	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		338.00000	364	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,124.00000	1,067	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		35.00000	38	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,471.00000	5,391	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		44.00000	48	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,980.00000	4,901	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		158.00000	171	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,345.00000	2,274	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		47.00000	51	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,833.00000	4,754	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		162.00000	176	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,299.00000	2,229	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		48.00000	52	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,784.00000	4,705	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		50.00000	55	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,686.00000	4,608	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		177.00000	190	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,163.00000	2,092	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		167.00000	181	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,253.00000	2,184	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		49.00000	54	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,735.00000	4,656	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		194.00000	209	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,981.00000	1,912	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		59.00000	65	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,346.00000	4,267	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		590.00000	636	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		526.00000	489	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		657.00000	707	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		444.00000	410	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		215.00000	231	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,801.00000	1,734	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		62.00000	68	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,249.00000	4,171	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		682.00000	732	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		418.00000	385	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		64.00000	70	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,200.00000	4,122	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		185.00000	199	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,071.00000	2,002	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		177.00000	190	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,163.00000	2,092	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		54.00000	59	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,540.00000	4,462	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		634.00000	683	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		470.00000	435	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		209.00000	225	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,846.00000	1,778	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		61.00000	66	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,297.00000	4,219	31.05	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	7.90	Call			706.00000	759	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			393.00000	361	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			226.00000	244	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,713.00000	1,647	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			844.00000	901	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			280.00000	254	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			259.00000	280	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,496.00000	1,432	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			64.00000	70	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,200.00000	4,122	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			874.00000	932	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			260.00000	235	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			904.00000	964	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			241.00000	217	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			274.00000	296	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,411.00000	1,349	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			67.00000	73	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,103.00000	4,026	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			936.00000	997	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			223.00000	200	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,564.00000	4,648	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,071.00000	3,154	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			8.00000	7	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,616.00000	1,693	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			52.00000	46	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			55.00000	60	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,491.00000	4,413	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			8.00000	9	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,444.00000	7,362	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,814.00000	4,897	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,319.00000	3,402	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	5	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,846.00000	1,925	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			33.00000	28	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			10.00000	11	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,196.00000	7,114	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,071.00000	1,137	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			158.00000	140	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			318.00000	343	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,204.00000	1,146	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			299.00000	323	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,286.00000	1,226	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			239.00000	257	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,625.00000	1,560	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		74.00000	80	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,861.00000	3,783	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,121.00000	3,204	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		7.00000	7	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,133.00000	2,216	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		1,226.00000	1,299	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		112.00000	102	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		71.00000	77	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,958.00000	3,880	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		45.00000	49	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,931.00000	4,852	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,270.00000	3,353	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		6.00000	6	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,281.00000	2,363	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		17.00000	16	21.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,352.00000	1,427	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		88.00000	79	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,330.00000	2,413	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		16.00000	15	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,395.00000	1,470	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		81.00000	73	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,369.00000	3,452	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		5.00000	5	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,379.00000	2,462	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		16.00000	15	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,438.00000	1,514	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		74.00000	67	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		732.00000	785	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		369.00000	338	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,170.00000	3,254	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		7.00000	6	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,182.00000	2,265	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		19.00000	18	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,267.00000	1,341	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		104.00000	94	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,468.00000	3,551	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		4.00000	4	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,478.00000	2,561	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		14.00000	13	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,526.00000	1,603	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		63.00000	56	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		786.00000	842	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		323.00000	294	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,518.00000	3,601	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			4.00000	4	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,527.00000	2,610	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			13.00000	13	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,571.00000	1,648	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			57.00000	51	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			815.00000	871	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			301.00000	274	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			69.00000	74	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,055.00000	3,977	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,667.00000	3,750	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			3.00000	3	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,675.00000	2,758	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			12.00000	11	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,707.00000	1,785	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			43.00000	38	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			46.00000	50	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,882.00000	4,803	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,717.00000	3,800	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			3.00000	3	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,725.00000	2,808	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			11.00000	11	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,753.00000	1,831	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			40.00000	34	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,816.00000	3,900	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			3.00000	3	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,824.00000	2,907	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			10.00000	10	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,002.00000	1,066	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			188.00000	168	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,766.00000	3,850	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			3.00000	3	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,774.00000	2,857	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			11.00000	10	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,799.00000	1,878	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			36.00000	31	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			969.00000	1,031	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			205.00000	184	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,617.00000	3,701	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			4.00000	3	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,626.00000	2,709	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			12.00000	12	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,661.00000	1,739	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			48.00000	42	19.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,866.00000	3,950	29.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.35	Put		2.00000	2	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,873.00000	2,956	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		10.00000	9	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,893.00000	1,972	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		29.00000	25	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,036.00000	1,101	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		173.00000	154	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		4,016.00000	4,099	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		2.00000	2	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		3,022.00000	3,105	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		8.00000	8	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		2,035.00000	2,118	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		22.00000	20	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		1,144.00000	1,217	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		131.00000	120	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		4,115.00000	4,198	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		56.00000	62	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,443.00000	4,364	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		29.00000	32	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		5,915.00000	5,835	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		5.00000	6	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		7,891.00000	7,808	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		0.00000	31	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		0.00000	5,933	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	5	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		0.00000	7,908	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.43500	8.35020		20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		672.00000	716	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		671.00000	631	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		712.00000	758	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		612.00000	573	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		635.00000	676	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		735.00000	691	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		601.00000	640	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		801.00000	755	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		539.00000	575	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		939.00000	890	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		554.00000	590	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		904.00000	855	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		585.00000	623	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		835.00000	788	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		569.00000	607	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		869.00000	822	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		618.00000	658	21.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.50	Put			768.00000	723	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			122.00000	130	28.94	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,922.00000	3,845	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			387.00000	413	23.32	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,437.00000	1,378	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			525.00000	560	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			975.00000	925	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			511.00000	545	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,011.00000	960	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			473.00000	504	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,123.00000	1,069	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			498.00000	531	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,048.00000	996	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			461.00000	491	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,161.00000	1,106	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			427.00000	456	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,277.00000	1,221	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			438.00000	467	22.68	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,238.00000	1,182	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			449.00000	479	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,199.00000	1,144	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			485.00000	517	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,085.00000	1,032	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			369.00000	394	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,519.00000	1,459	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			345.00000	367	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,644.00000	1,582	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			361.00000	385	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,561.00000	1,500	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			329.00000	351	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,729.00000	1,666	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			353.00000	376	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,602.00000	1,541	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			133.00000	143	28.51	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,683.00000	3,608	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			337.00000	359	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,687.00000	1,624	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			295.00000	314	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,945.00000	1,879	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			278.00000	295	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,077.00000	2,010	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			250.00000	267	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,300.00000	2,232	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			272.00000	289	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,122.00000	2,054	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			289.00000	308	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,989.00000	1,923	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			387.00000	413	23.32	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,437.00000	1,378	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			823.00000	874	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			473.00000	439	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			322.00000	343	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,772.00000	1,708	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			308.00000	328	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,858.00000	1,793	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			283.00000	301	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,033.00000	1,966	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			261.00000	278	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,211.00000	2,143	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			111.00000	119	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,161.00000	4,084	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			800.00000	849	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			499.00000	464	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			315.00000	336	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,815.00000	1,751	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			302.00000	321	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,902.00000	1,836	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			267.00000	283	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,166.00000	2,098	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			256.00000	272	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,256.00000	2,187	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			109.00000	117	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,209.00000	4,132	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			733.00000	779	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			582.00000	544	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			308.00000	328	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,858.00000	1,793	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			261.00000	278	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,211.00000	2,143	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			239.00000	256	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,389.00000	2,321	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			103.00000	111	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,353.00000	4,276	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			289.00000	308	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,989.00000	1,923	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			256.00000	272	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,256.00000	2,187	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			245.00000	262	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,344.00000	2,277	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			233.00000	250	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,433.00000	2,365	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			223.00000	239	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,523.00000	2,454	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			97.00000	105	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,497.00000	4,420	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			754.00000	802	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			554.00000	517	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			315.00000	336	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,815.00000	1,751	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			105.00000	113	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,305.00000	4,228	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			953.00000	1,008	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			352.00000	323	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			378.00000	403	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,478.00000	1,418	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			302.00000	321	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,902.00000	1,836	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			981.00000	1,037	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			330.00000	302	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			322.00000	343	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,772.00000	1,708	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			120.00000	128	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,970.00000	3,893	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,010.00000	1,067	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			309.00000	282	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			397.00000	423	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,397.00000	1,338	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			378.00000	403	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,478.00000	1,418	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			118.00000	126	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,017.00000	3,941	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,039.00000	1,098	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			289.00000	263	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			407.00000	434	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,356.00000	1,299	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,601.00000	4,686	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,114.00000	3,198	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			14.00000	13	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,687.00000	1,765	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			87.00000	80	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			172.00000	184	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,072.00000	2,999	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			59.00000	63	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,959.00000	5,878	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Call			35.00000	38	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,434.00000	7,353	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,851.00000	4,935	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,361.00000	3,445	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			11.00000	10	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,909.00000	1,988	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			58.00000	53	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			191.00000	205	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,841.00000	2,770	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			107.00000	115	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,257.00000	4,180	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			64.00000	68	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,713.00000	5,633	31.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			38.00000	41	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,187.00000	7,106	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,199.00000	1,270	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			199.00000	185	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			417.00000	444	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,317.00000	1,259	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			361.00000	385	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,561.00000	1,500	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			136.00000	145	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,636.00000	3,560	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,163.00000	3,248	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			13.00000	13	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,189.00000	2,272	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			39.00000	37	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,314.00000	1,387	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			164.00000	152	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			176.00000	188	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,025.00000	2,953	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			83.00000	89	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,933.00000	4,854	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,381.00000	2,465	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			31.00000	30	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,475.00000	1,551	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			125.00000	116	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			129.00000	137	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,778.00000	3,702	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			89.00000	95	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,739.00000	4,660	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			165.00000	177	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,165.00000	3,092	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			114.00000	121	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,113.00000	4,036	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		79.00000	84	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,078.00000	4,999	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,410.00000	3,495	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		10.00000	10	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,430.00000	2,513	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		30.00000	28	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,517.00000	1,593	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		117.00000	108	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		848.00000	899	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		448.00000	414	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		159.00000	170	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,258.00000	3,185	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		76.00000	81	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,176.00000	5,096	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,262.00000	3,346	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		12.00000	11	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,285.00000	2,368	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		35.00000	33	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,394.00000	1,468	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		144.00000	133	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		777.00000	825	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		526.00000	490	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		228.00000	244	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,478.00000	2,409	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		149.00000	160	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,399.00000	3,325	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		72.00000	77	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,322.00000	5,242	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,213.00000	3,297	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		12.00000	12	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,237.00000	2,320	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	35	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,354.00000	1,427	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		154.00000	142	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		147.00000	157	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,446.00000	3,372	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		101.00000	109	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,401.00000	4,324	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		71.00000	76	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,371.00000	5,291	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		218.00000	234	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,568.00000	2,499	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		144.00000	154	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,494.00000	3,419	28.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.70	Call			99.00000	107	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,449.00000	4,372	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			70.00000	75	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,420.00000	5,340	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			155.00000	166	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,305.00000	3,231	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			75.00000	80	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,224.00000	5,145	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,460.00000	3,544	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			10.00000	9	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,478.00000	2,562	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			28.00000	27	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,559.00000	1,635	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			109.00000	100	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			873.00000	925	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			423.00000	390	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			250.00000	267	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,300.00000	2,232	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			162.00000	173	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,212.00000	3,138	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			77.00000	83	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,127.00000	5,048	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,509.00000	3,594	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			9.00000	9	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,527.00000	2,610	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			26.00000	25	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,601.00000	1,678	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			101.00000	93	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			899.00000	952	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			398.00000	367	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,559.00000	3,643	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			9.00000	8	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,575.00000	2,659	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			25.00000	24	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,644.00000	1,721	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			94.00000	86	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			925.00000	980	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			375.00000	345	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			169.00000	180	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,118.00000	3,045	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			116.00000	124	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,065.00000	3,989	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			80.00000	86	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,030.00000	4,951	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,708.00000	3,792	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.65	Put		7.00000	7	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,721.00000	2,805	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		21.00000	20	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,775.00000	1,853	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		74.00000	68	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		179.00000	192	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,979.00000	2,907	27.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		84.00000	90	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,884.00000	4,805	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,757.00000	3,842	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		7.00000	7	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,770.00000	2,854	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		20.00000	19	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,819.00000	1,898	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		69.00000	63	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		183.00000	196	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,933.00000	2,861	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		124.00000	133	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,874.00000	3,798	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		86.00000	92	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,836.00000	4,757	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,807.00000	3,891	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		7.00000	6	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,819.00000	2,903	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		19.00000	18	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,864.00000	1,943	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		63.00000	58	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,070.00000	1,129	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		269.00000	244	18.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		187.00000	200	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,887.00000	2,815	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		126.00000	135	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,826.00000	3,750	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		87.00000	94	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,787.00000	4,709	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,856.00000	3,941	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		6.00000	6	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,868.00000	2,952	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		18.00000	17	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,101.00000	1,161	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		251.00000	226	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,658.00000	3,743	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		8.00000	8	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,673.00000	2,756	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		22.00000	21	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,731.00000	1,809	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		80.00000	74	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		54.00000	58	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,204.00000	6,123	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		152.00000	163	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,352.00000	3,278	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		53.00000	57	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,253.00000	6,172	32.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		52.00000	56	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,302.00000	6,221	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,055.00000	4,139	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		5.00000	4	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,065.00000	3,149	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		14.00000	14	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		2,093.00000	2,177	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		43.00000	42	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,237.00000	1,309	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		187.00000	174	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		691.00000	736	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		641.00000	601	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		96.00000	103	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,545.00000	4,468	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		58.00000	62	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,008.00000	5,927	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		4,104.00000	4,188	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		4.00000	3	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,141.00000	2,224	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		41.00000	39	20.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,275.00000	1,348	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		175.00000	163	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		29.00000	32	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		7,929.00000	7,847	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		0.00000	4,089	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put		0.00000	4	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		0.00000	3,099	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		0.00000	14	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		0.00000	2,129	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		0.00000	44	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		0.00000	61	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		0.00000	5,976	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		0.00000	31	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		0.00000	7,946	33.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.11380	12.99770		16.48	3,134,198.20	239	22,300.00
£ / R On 14/09/2009 Currency Future	13.00	Call		381.00000	442	16.44	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 14/09/2009 Currency Future	13.00	Put			383.00000	329	16.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			405.00000	469	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			357.00000	305	16.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			430.00000	497	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			333.00000	283	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			341.00000	392	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			444.00000	378	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			289.00000	334	16.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			542.00000	470	16.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			274.00000	316	17.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			576.00000	502	17.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			232.00000	268	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			685.00000	605	17.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			187.00000	216	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			839.00000	752	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			220.00000	254	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			722.00000	641	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			245.00000	283	17.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			648.00000	570	17.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			245.00000	283	17.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			648.00000	570	17.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			341.00000	392	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			444.00000	378	16.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			208.00000	241	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			761.00000	677	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			259.00000	299	17.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			612.00000	535	17.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			323.00000	372	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			475.00000	408	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			306.00000	352	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			508.00000	438	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			323.00000	372	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			475.00000	408	16.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			430.00000	497	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			333.00000	283	16.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			513.00000	586	16.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			265.00000	223	16.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			457.00000	526	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			309.00000	262	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			360.00000	417	16.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			413.00000	353	16.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			197.00000	228	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			799.00000	714	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			187.00000	216	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			839.00000	752	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Call			116.00000	134	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,218.00000	1,120	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			159.00000	184	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			961.00000	870	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			143.00000	165	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,045.00000	952	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			151.00000	174	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,003.00000	911	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			143.00000	165	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,045.00000	952	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			122.00000	141	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,174.00000	1,077	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			99.00000	115	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,352.00000	1,251	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			104.00000	121	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,307.00000	1,207	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			116.00000	134	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,218.00000	1,120	19.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			90.00000	104	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,442.00000	1,340	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			81.00000	94	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,534.00000	1,430	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			77.00000	89	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,580.00000	1,476	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			94.00000	109	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,397.00000	1,295	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			56.00000	64	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,908.00000	1,800	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			45.00000	51	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,147.00000	2,037	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			32.00000	35	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,634.00000	2,522	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			37.00000	42	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,390.00000	2,279	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			40.00000	46	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,293.00000	2,182	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			43.00000	49	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,196.00000	2,085	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			56.00000	64	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,908.00000	1,800	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			70.00000	81	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,673.00000	1,567	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			61.00000	70	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,813.00000	1,707	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			45.00000	51	22.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Put			2,147.00000	2,037	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			49.00000	56	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,051.00000	1,942	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			53.00000	61	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,956.00000	1,847	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			47.00000	54	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,099.00000	1,990	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			51.00000	59	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,003.00000	1,895	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			58.00000	67	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,861.00000	1,753	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			53.00000	61	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,956.00000	1,847	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			39.00000	44	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,341.00000	2,230	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			42.00000	47	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,244.00000	2,134	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			64.00000	74	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,766.00000	1,660	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			37.00000	42	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,390.00000	2,279	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			32.00000	35	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,634.00000	2,522	24.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			35.00000	39	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,487.00000	2,376	23.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			31.00000	34	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,683.00000	2,570	24.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			30.00000	33	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,732.00000	2,619	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			34.00000	38	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,536.00000	2,424	23.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			85.00000	99	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,488.00000	1,385	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			28.00000	31	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,830.00000	2,717	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			67.00000	77	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,719.00000	1,614	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			58.00000	67	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,861.00000	1,753	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			36.00000	41	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,438.00000	2,327	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			94.00000	109	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,397.00000	1,295	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			128.00000	149	19.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,131.00000	1,035	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.95	Call			135.00000	157	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,088.00000	993	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			110.00000	127	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,262.00000	1,164	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			74.00000	85	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,626.00000	1,521	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			39.00000	44	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,341.00000	2,230	23.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			26.00000	29	25.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,928.00000	2,815	25.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			36.00000	41	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,438.00000	2,327	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			28.00000	31	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,830.00000	2,717	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			26.00000	29	25.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,928.00000	2,815	25.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			25.00000	27	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,027.00000	2,914	25.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			23.00000	26	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,126.00000	3,012	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			47.00000	54	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,099.00000	1,990	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			33.00000	37	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,585.00000	2,473	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			29.00000	32	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,781.00000	2,668	24.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			33.00000	37	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,585.00000	2,473	24.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			27.00000	30	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,879.00000	2,766	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			25.00000	28	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,978.00000	2,865	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			24.00000	27	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,076.00000	2,963	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			85.00000	99	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,488.00000	1,385	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			21.00000	23	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,323.00000	3,209	26.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			110.00000	127	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,262.00000	1,164	19.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			67.00000	77	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,719.00000	1,614	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			43.00000	49	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,196.00000	2,085	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			70.00000	81	20.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Put			1,673.00000	1,567	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			168.00000	194	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			920.00000	830	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			151.00000	174	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,003.00000	911	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			122.00000	141	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,174.00000	1,077	19.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			74.00000	85	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,626.00000	1,521	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			159.00000	184	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			961.00000	870	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			177.00000	205	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			879.00000	791	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			90.00000	104	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,442.00000	1,340	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			197.00000	228	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			799.00000	714	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,898.00000	5,014	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,403.00000	3,518	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	4	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,924.00000	2,038	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			27.00000	24	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			605.00000	685	16.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			207.00000	171	16.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			14.00000	16	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,116.00000	4,002	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			6.00000	7	32.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,608.00000	5,493	32.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	3	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,105.00000	6,989	35.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,348.00000	5,464	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,851.00000	3,967	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			3.00000	3	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,364.00000	2,478	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			16.00000	14	24.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			934.00000	1,031	16.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			86.00000	67	16.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			18.00000	19	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,670.00000	3,556	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			8.00000	8	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,160.00000	5,045	31.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			3.00000	4	34.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,656.00000	6,540	34.98	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	7.40	Call			5,598.00000	5,714	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,100.00000	4,215	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			2.00000	2	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,609.00000	2,724	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			12.00000	10	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,153.00000	1,263	17.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			55.00000	49	17.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			20.00000	22	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,422.00000	3,308	26.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			9.00000	10	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,911.00000	4,796	31.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			4.00000	4	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,406.00000	6,291	34.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			573.00000	651	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			226.00000	187	16.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			672.00000	756	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			174.00000	142	16.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			543.00000	618	16.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			245.00000	204	16.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			485.00000	556	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			287.00000	242	16.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			706.00000	793	16.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			159.00000	129	16.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			638.00000	720	16.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			190.00000	156	16.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			457.00000	526	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			309.00000	262	16.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			259.00000	299	17.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			612.00000	535	17.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			543.00000	618	16.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			245.00000	204	16.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			306.00000	352	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			508.00000	438	16.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,104.00000	3,220	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			7.00000	6	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,119.00000	2,233	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			22.00000	19	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			16.00000	17	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,918.00000	3,803	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			5.00000	6	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,907.00000	5,792	33.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			2.00000	2	37.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,904.00000	7,788	37.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			0.00000	4,116	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	2	32.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	3,120	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	7	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			0.00000	2,135	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			0.00000	22	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			0.00000	1,168	16.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			0.00000	54	16.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			0.00000	17	29.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			0.00000	3,903	29.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	5	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			0.00000	5,892	33.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			0.00000	2	37.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			0.00000	7,888	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.33220		13.21550		17.57	13,332.20	1	13,297.00
£ / R On 14/12/2009 Currency Future	13.20	Call			626.00000	683	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			610.00000	551	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			647.00000	706	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			582.00000	524	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			670.00000	730	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			554.00000	498	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			569.00000	618	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			704.00000	635	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			519.00000	563	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			803.00000	730	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			473.00000	513	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			908.00000	831	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			419.00000	454	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,054.00000	972	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			419.00000	454	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,054.00000	972	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			459.00000	498	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			943.00000	865	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			459.00000	498	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			943.00000	865	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			473.00000	513	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			908.00000	831	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			488.00000	529	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			872.00000	797	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			488.00000	529	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			872.00000	797	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			588.00000	639	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			672.00000	607	17.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			535.00000	580	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			770.00000	698	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			445.00000	483	18.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Put		980.00000	900	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		503.00000	545	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		837.00000	763	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		445.00000	483	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		980.00000	900	18.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		552.00000	599	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		736.00000	666	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		670.00000	730	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		554.00000	498	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		742.00000	806	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		476.00000	424	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		717.00000	780	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		502.00000	448	17.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		488.00000	529	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		872.00000	797	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		432.00000	468	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,016.00000	936	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		323.00000	349	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,407.00000	1,317	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		384.00000	415	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,168.00000	1,083	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		372.00000	403	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,207.00000	1,121	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		372.00000	403	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,207.00000	1,121	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		362.00000	392	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,246.00000	1,160	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		332.00000	359	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,367.00000	1,277	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		297.00000	321	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,531.00000	1,439	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		314.00000	339	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,448.00000	1,357	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		305.00000	330	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,490.00000	1,398	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		289.00000	312	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,573.00000	1,480	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		234.00000	252	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,918.00000	1,820	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		240.00000	258	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,874.00000	1,776	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		274.00000	295	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,658.00000	1,563	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		259.00000	280	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,744.00000	1,648	20.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Call			246.00000	265	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,831.00000	1,733	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			222.00000	239	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,007.00000	1,907	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			212.00000	227	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,096.00000	1,995	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			202.00000	216	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,186.00000	2,084	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			158.00000	173	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,543.00000	2,441	22.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			362.00000	392	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,246.00000	1,160	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			342.00000	370	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,326.00000	1,237	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			407.00000	441	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,091.00000	1,009	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			274.00000	295	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,658.00000	1,563	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			352.00000	380	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,286.00000	1,198	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			281.00000	303	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,616.00000	1,521	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			266.00000	287	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,701.00000	1,605	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			253.00000	272	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,787.00000	1,690	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			207.00000	222	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,141.00000	2,040	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			419.00000	454	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,054.00000	972	18.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			395.00000	428	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,130.00000	1,046	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			352.00000	380	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,286.00000	1,198	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			281.00000	303	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,616.00000	1,521	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			228.00000	245	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,963.00000	1,863	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			266.00000	287	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,701.00000	1,605	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			217.00000	233	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,051.00000	1,951	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			407.00000	441	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,091.00000	1,009	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			305.00000	330	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Put		1,490.00000	1,398	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		234.00000	252	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,918.00000	1,820	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		314.00000	339	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,448.00000	1,357	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,918.00000	5,034	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,438.00000	3,553	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		23.00000	21	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,983.00000	2,092	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		68.00000	59	18.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		820.00000	889	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		404.00000	356	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		141.00000	153	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,725.00000	2,621	23.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		62.00000	66	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,146.00000	4,034	25.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		29.00000	32	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,614.00000	5,500	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		17.00000	19	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,102.00000	6,986	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,366.00000	5,483	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,881.00000	3,997	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		16.00000	14	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,414.00000	2,527	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		48.00000	45	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,093.00000	1,175	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		228.00000	193	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		184.00000	201	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,319.00000	2,219	22.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		78.00000	84	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,713.00000	3,602	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		36.00000	39	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,171.00000	5,057	26.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		20.00000	21	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,654.00000	6,539	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,616.00000	5,732	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,127.00000	4,241	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		11.00000	9	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,656.00000	2,771	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		41.00000	38	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,279.00000	1,380	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		164.00000	147	16.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.60	Call			89.00000	97	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,474.00000	3,365	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			41.00000	44	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,925.00000	4,812	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			22.00000	23	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,406.00000	6,291	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			552.00000	599	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			736.00000	666	17.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			767.00000	833	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			451.00000	401	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			934.00000	1,009	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			318.00000	276	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			875.00000	947	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			360.00000	315	16.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			767.00000	833	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			451.00000	401	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			847.00000	917	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			382.00000	335	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			793.00000	860	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			427.00000	378	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			693.00000	755	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			528.00000	473	17.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			606.00000	661	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			641.00000	578	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			384.00000	415	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,168.00000	1,083	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			569.00000	618	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			704.00000	635	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			647.00000	706	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			582.00000	524	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			626.00000	683	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			610.00000	551	17.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			362.00000	392	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,246.00000	1,160	19.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			535.00000	580	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			770.00000	698	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			395.00000	428	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,130.00000	1,046	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			519.00000	563	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			803.00000	730	17.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,145.00000	3,259	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			29.00000	27	23.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,172.00000	2,284	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			57.00000	52	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			68.00000	74	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.10	Put		3,953.00000	3,841	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		26.00000	28	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		5,910.00000	5,796	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		14.00000	15	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		7,899.00000	7,783	30.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		0.00000	4,143	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		0.00000	11	25.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		0.00000	3,161	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		0.00000	29	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	2,188	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		0.00000	56	18.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	1,297	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		0.00000	164	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		0.00000	70	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		0.00000	3,938	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		0.00000	27	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		0.00000	5,895	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	15	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		0.00000	7,882	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.55510	13.43740		17.91	0.00	0	20.00
£ / R On 15/03/2010 Currency Future	13.45	Call		0.00000	852	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		0.00000	747	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		859.00000	917	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		721.00000	662	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		760.00000	811	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		873.00000	806	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		708.00000	756	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		971.00000	901	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		692.00000	739	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,005.00000	934	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		646.00000	689	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,108.00000	1,034	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		603.00000	644	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,216.00000	1,139	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		661.00000	705	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,073.00000	1,000	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		676.00000	722	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,039.00000	967	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		778.00000	831	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		841.00000	776	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		725.00000	774	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		938.00000	869	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		631.00000	674	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,144.00000	1,069	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		742.00000	792	18.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.60	Put		905.00000	837	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,970.00000	4,084	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		32.00000	29	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,995.00000	3,109	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		57.00000	54	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,040.00000	2,148	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		102.00000	93	16.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,273.00000	1,356	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		336.00000	301	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		495.00000	528	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,557.00000	1,472	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		331.00000	353	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,394.00000	2,298	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		220.00000	235	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,283.00000	3,180	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		153.00000	163	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,215.00000	4,108	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,872.00000	3,987	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		34.00000	32	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,898.00000	3,012	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		60.00000	57	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,955.00000	2,058	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		117.00000	103	16.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,213.00000	1,290	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		376.00000	335	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		474.00000	505	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,637.00000	1,550	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		317.00000	339	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,480.00000	2,384	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		212.00000	226	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,375.00000	3,271	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		146.00000	157	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,309.00000	4,202	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,774.00000	3,889	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		36.00000	34	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,801.00000	2,915	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		64.00000	60	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,871.00000	1,973	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		134.00000	118	16.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,155.00000	1,230	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		418.00000	374	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		455.00000	485	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,717.00000	1,629	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		304.00000	325	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,567.00000	2,470	22.08	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 15/03/2010 Currency Future	16.70	Call			204.00000	218	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,467.00000	3,363	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			140.00000	150	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,403.00000	4,295	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,676.00000	3,791	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			38.00000	36	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,704.00000	2,818	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			67.00000	63	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,790.00000	1,889	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			152.00000	134	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,100.00000	1,171	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			462.00000	416	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			436.00000	465	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,799.00000	1,710	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			292.00000	312	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,654.00000	2,557	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			197.00000	210	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,559.00000	3,455	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			134.00000	144	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,497.00000	4,389	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,529.00000	3,645	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			42.00000	40	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,560.00000	2,674	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			72.00000	69	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,670.00000	1,767	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			183.00000	162	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,021.00000	1,089	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			534.00000	484	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			410.00000	437	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,923.00000	1,832	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			274.00000	293	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,787.00000	2,688	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			186.00000	198	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,699.00000	3,593	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			126.00000	135	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,639.00000	4,530	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,627.00000	3,742	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			40.00000	37	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,656.00000	2,770	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			69.00000	65	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,749.00000	1,848	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			162.00000	143	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,073.00000	1,143	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			486.00000	438	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			427.00000	455	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.85	Put		1,840.00000	1,750	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		286.00000	305	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,698.00000	2,600	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		193.00000	206	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,606.00000	3,501	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		131.00000	141	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,544.00000	4,436	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,921.00000	4,037	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		33.00000	31	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		2,946.00000	3,061	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		59.00000	55	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		1,997.00000	2,101	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		110.00000	96	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,243.00000	1,321	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		355.00000	316	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		484.00000	516	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,597.00000	1,511	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		324.00000	346	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,437.00000	2,341	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		216.00000	231	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,329.00000	3,225	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		149.00000	160	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,262.00000	4,155	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,725.00000	3,840	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		37.00000	35	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,753.00000	2,867	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		65.00000	62	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,830.00000	1,931	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		143.00000	126	16.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,127.00000	1,200	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		440.00000	395	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		445.00000	474	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,758.00000	1,669	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		298.00000	318	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,611.00000	2,513	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		201.00000	214	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,513.00000	3,409	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		137.00000	147	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,450.00000	4,342	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,823.00000	3,938	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		35.00000	33	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,849.00000	2,964	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		62.00000	58	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,913.00000	2,015	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		125.00000	110	16.10	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	12.65	Call			1,184.00000	1,260	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			396.00000	354	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			464.00000	495	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,677.00000	1,590	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			311.00000	332	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,523.00000	2,427	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			208.00000	222	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,421.00000	3,317	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			143.00000	154	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,356.00000	4,248	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,578.00000	3,694	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			41.00000	38	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,608.00000	2,722	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			71.00000	67	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,710.00000	1,808	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			172.00000	153	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,047.00000	1,116	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			509.00000	461	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			419.00000	446	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,881.00000	1,791	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			280.00000	299	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,743.00000	2,644	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			190.00000	202	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,652.00000	3,547	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			129.00000	138	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,591.00000	4,483	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			708.00000	756	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			971.00000	901	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,163.00000	4,277	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			25.00000	22	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,189.00000	3,303	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			51.00000	48	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,225.00000	2,338	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			88.00000	83	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,409.00000	1,499	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			271.00000	243	16.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			540.00000	576	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,402.00000	1,321	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			358.00000	381	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,221.00000	2,125	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			238.00000	254	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,101.00000	2,999	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			164.00000	175	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,027.00000	3,920	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			73.00000	78	26.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.30	Put		5,935.00000	5,823	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		29.00000	31	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,892.00000	7,776	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		0.00000	4,132	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		0.00000	27	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		0.00000	3,158	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		0.00000	52	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		0.00000	2,196	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		0.00000	91	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		0.00000	1,391	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		0.00000	286	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	359	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		0.00000	2,254	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		0.00000	166	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		0.00000	4,061	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		0.00000	74	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		0.00000	5,969	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		0.00000	29	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		0.00000	7,924	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.77590	13.65580		18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		0.00000	1,019	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		0.00000	894	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,002.00000	1,060	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		896.00000	835	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		926.00000	980	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,020.00000	954	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		858.00000	908	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,152.00000	1,082	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		811.00000	858	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,255.00000	1,182	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		767.00000	811	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,361.00000	1,286	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		826.00000	874	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,220.00000	1,148	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		842.00000	891	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,186.00000	1,115	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		858.00000	908	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,152.00000	1,082	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		874.00000	925	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,118.00000	1,050	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,063.00000	1,125	17.56	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		808.00000	750	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		944.00000	1,000	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		988.00000	924	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		262.00000	277	23.72	0.00	0	12,179.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.50	Put			4,107.00000	4,002	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			891.00000	943	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,085.00000	1,017	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			796.00000	842	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,290.00000	1,216	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			944.00000	1,000	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			988.00000	924	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			874.00000	925	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,118.00000	1,050	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,022.00000	1,082	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			866.00000	806	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,042.00000	1,103	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			837.00000	777	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,129.00000	1,195	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			724.00000	669	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,085.00000	1,148	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			779.00000	722	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			908.00000	962	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,053.00000	986	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			675.00000	715	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,620.00000	1,539	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			739.00000	782	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,433.00000	1,356	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,644.00000	1,736	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			338.00000	310	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,327.00000	1,402	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			522.00000	476	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			524.00000	554	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,218.00000	2,128	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			375.00000	398	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,070.00000	2,972	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			274.00000	290	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,968.00000	3,864	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			202.00000	214	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,896.00000	4,788	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,679.00000	1,772	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			324.00000	296	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,355.00000	1,430	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			499.00000	454	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,107.00000	1,171	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			751.00000	695	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			753.00000	797	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,397.00000	1,321	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			533.00000	563	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,177.00000	2,087	20.78	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	16.30	Call		382.00000	404	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,026.00000	2,928	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		278.00000	294	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,923.00000	3,818	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		205.00000	217	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,849.00000	4,742	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,066.00000	5,184	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		10.00000	9	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,612.00000	3,730	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		56.00000	54	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,222.00000	2,329	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		166.00000	153	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,200.00000	1,269	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		644.00000	593	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		408.00000	432	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,852.00000	2,757	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		255.00000	269	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,199.00000	4,094	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		163.00000	172	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,607.00000	5,496	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		104.00000	110	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,048.00000	6,934	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,510.00000	5,630	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	4	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,052.00000	4,167	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		46.00000	41	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,618.00000	2,729	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		113.00000	103	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,439.00000	1,526	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		433.00000	400	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		477.00000	503	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,471.00000	2,377	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		291.00000	308	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,785.00000	3,682	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		185.00000	196	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,179.00000	5,070	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		119.00000	127	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,613.00000	6,501	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,759.00000	5,878	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	2	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,289.00000	4,405	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		33.00000	29	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,846.00000	2,957	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		90.00000	81	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,609.00000	1,700	16.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put		353.00000	324	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		516.00000	545	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,260.00000	2,169	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		315.00000	333	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,559.00000	3,457	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		199.00000	211	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,943.00000	4,835	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		129.00000	137	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,373.00000	6,261	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,194.00000	4,309	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		38.00000	33	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,222.00000	3,339	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		66.00000	63	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,309.00000	2,416	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		153.00000	140	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,539.00000	1,629	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		384.00000	353	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		700.00000	741	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,544.00000	1,465	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		500.00000	528	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,344.00000	2,252	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		357.00000	378	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,202.00000	3,103	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,320.00000	3,437	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		64.00000	61	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,396.00000	2,505	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		140.00000	129	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		726.00000	768	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,470.00000	1,392	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		369.00000	391	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,113.00000	3,015	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		270.00000	286	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,014.00000	3,910	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,337.00000	4,453	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		31.00000	27	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,368.00000	3,485	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		62.00000	60	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,440.00000	2,549	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		134.00000	123	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		259.00000	273	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,153.00000	4,047	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		641.00000	678	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,735.00000	1,652	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		461.00000	488	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,555.00000	2,462	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.75	Call			330.00000	349	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,424.00000	3,323	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			243.00000	258	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,338.00000	4,232	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			588.00000	622	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,932.00000	1,846	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			422.00000	447	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,767.00000	2,672	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			305.00000	323	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,649.00000	3,547	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			225.00000	238	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,569.00000	4,463	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,954.00000	4,072	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			48.00000	46	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,984.00000	3,096	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			78.00000	71	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,098.00000	2,200	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			192.00000	174	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,382.00000	1,459	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			476.00000	433	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			541.00000	572	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,136.00000	2,046	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			388.00000	411	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,982.00000	2,885	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			283.00000	299	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,877.00000	3,773	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			208.00000	221	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,803.00000	4,695	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,807.00000	3,925	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			51.00000	49	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,979.00000	2,079	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			223.00000	203	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,301.00000	1,374	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			545.00000	498	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,758.00000	3,876	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			53.00000	50	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,800.00000	2,911	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			94.00000	85	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,940.00000	2,039	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			235.00000	213	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,275.00000	1,347	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			569.00000	521	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			508.00000	536	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,302.00000	2,210	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			363.00000	385	22.42	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 14/06/2010 Currency Future	16.45	Put		3,157.00000	3,059	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		266.00000	282	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,060.00000	3,956	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		196.00000	208	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,990.00000	4,882	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,661.00000	3,778	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		55.00000	52	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,709.00000	2,820	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		103.00000	94	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,864.00000	1,961	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		258.00000	235	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,224.00000	1,294	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		619.00000	568	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		492.00000	519	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,386.00000	2,293	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		352.00000	372	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,246.00000	3,146	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		190.00000	202	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,085.00000	4,976	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,563.00000	3,681	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		57.00000	55	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,789.00000	1,884	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		283.00000	258	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,176.00000	1,243	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		670.00000	618	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		340.00000	360	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,335.00000	3,235	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		251.00000	266	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,246.00000	4,140	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,856.00000	3,974	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		50.00000	48	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,892.00000	3,004	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		86.00000	78	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,018.00000	2,119	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		213.00000	193	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,003.00000	4,119	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		47.00000	43	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,030.00000	3,145	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		74.00000	69	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,139.00000	2,243	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		183.00000	167	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,410.00000	1,492	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		455.00000	416	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		550.00000	581	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,094.00000	2,005	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.20	Call		395.00000	418	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,939.00000	2,842	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		287.00000	303	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,831.00000	3,727	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		212.00000	224	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,756.00000	4,648	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,030.00000	3,145	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		74.00000	69	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,139.00000	2,243	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		183.00000	167	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,410.00000	1,492	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		455.00000	416	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		550.00000	581	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,094.00000	2,005	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,709.00000	3,827	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		54.00000	51	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,754.00000	2,865	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		98.00000	89	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,902.00000	2,000	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		246.00000	224	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,249.00000	1,320	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		594.00000	544	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		193.00000	205	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,038.00000	4,929	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,664.00000	2,774	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		108.00000	98	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,826.00000	1,922	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		270.00000	246	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		484.00000	511	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,429.00000	2,335	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		346.00000	366	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,290.00000	3,190	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		188.00000	199	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,132.00000	5,023	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,146.00000	4,262	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		41.00000	36	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,174.00000	3,291	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		68.00000	65	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,265.00000	2,372	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		160.00000	147	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,506.00000	1,594	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		400.00000	368	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		578.00000	611	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,973.00000	1,885	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		415.00000	440	21.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.05	Put			2,809.00000	2,714	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			300.00000	318	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,694.00000	3,592	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			222.00000	235	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,616.00000	4,509	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			144.00000	152	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,038.00000	5,926	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			78.00000	83	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			7,972.00000	7,857	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			0.00000	3,193	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			0.00000	68	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			0.00000	2,286	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			0.00000	160	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			0.00000	148	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			0.00000	6,022	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			0.00000	80	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			0.00000	7,954	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.23650		11.13800		15.91	33,709.50	3	22,134.00
€ / R On 14/09/2009 Currency Future	11.15	Call			322.00000	362	15.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			334.00000	276	15.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			347.00000	389	15.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			309.00000	253	15.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			398.00000	447	15.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			260.00000	210	15.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			264.00000	292	16.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			426.00000	356	16.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			247.00000	273	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			459.00000	386	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			216.00000	238	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			528.00000	452	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			153.00000	169	17.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			715.00000	632	17.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			188.00000	208	16.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			600.00000	521	16.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			216.00000	238	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			528.00000	452	16.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			202.00000	222	16.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			564.00000	486	16.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			231.00000	255	16.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			493.00000	419	16.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			247.00000	273	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			459.00000	386	16.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			176.00000	194	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			638.00000	557	16.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Call			164.00000	181	17.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			676.00000	594	17.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			134.00000	147	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			796.00000	711	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			125.00000	137	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			837.00000	751	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			143.00000	158	17.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			755.00000	671	17.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			117.00000	128	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			879.00000	792	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			102.00000	112	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			964.00000	875	18.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			109.00000	120	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			921.00000	833	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			95.00000	105	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,007.00000	918	18.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			89.00000	98	18.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,051.00000	961	18.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			59.00000	65	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,321.00000	1,229	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			68.00000	75	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,230.00000	1,138	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			73.00000	80	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,185.00000	1,093	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			56.00000	61	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,368.00000	1,275	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			52.00000	58	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,414.00000	1,321	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			46.00000	51	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,508.00000	1,414	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			43.00000	48	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,555.00000	1,461	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			36.00000	39	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,698.00000	1,603	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			28.00000	31	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,890.00000	1,795	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			22.00000	25	21.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			2,084.00000	1,988	21.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			23.00000	26	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,035.00000	1,940	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			23.00000	26	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			2,035.00000	1,940	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			15.00000	17	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,377.00000	2,281	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			15.00000	16	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put			2,427.00000	2,330	22.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			16.00000	18	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,328.00000	2,232	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			17.00000	19	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,279.00000	2,183	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			18.00000	21	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,230.00000	2,134	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			18.00000	21	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			2,230.00000	2,134	22.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			21.00000	23	22.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			2,133.00000	2,037	22.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			12.00000	13	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,574.00000	2,477	23.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	11	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,722.00000	2,625	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			10.00000	11	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,772.00000	2,674	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			14.00000	15	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,476.00000	2,379	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			19.00000	22	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,181.00000	2,085	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			19.00000	22	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			2,181.00000	2,085	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			17.00000	19	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,279.00000	2,183	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			26.00000	29	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,938.00000	1,843	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			12.00000	13	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,624.00000	2,526	23.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			13.00000	14	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,525.00000	2,428	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			10.00000	11	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,772.00000	2,674	23.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			9.00000	10	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,821.00000	2,724	23.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			9.00000	10	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,871.00000	2,773	23.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	9	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,970.00000	2,872	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			11.00000	12	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,673.00000	2,576	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			25.00000	28	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,987.00000	1,891	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			7.00000	8	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			3,069.00000	2,971	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			4.00000	4	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,716.00000	3,618	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			11.00000	12	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,673.00000	2,576	23.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			8.00000	9	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,970.00000	2,872	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	7	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,169.00000	3,070	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,268.00000	3,170	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			5.00000	6	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,367.00000	3,269	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			5.00000	5	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,467.00000	3,369	25.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			14.00000	15	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,476.00000	2,379	22.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	7	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			3,169.00000	3,070	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	6	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,268.00000	3,170	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			40.00000	45	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,602.00000	1,508	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			36.00000	39	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,698.00000	1,603	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			31.00000	35	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,793.00000	1,698	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			15.00000	16	22.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,427.00000	2,330	22.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			9.00000	9	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,921.00000	2,823	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	8	24.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			3,020.00000	2,922	24.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	7	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			3,119.00000	3,021	24.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			25.00000	28	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,987.00000	1,891	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			31.00000	35	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,793.00000	1,698	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			33.00000	37	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,745.00000	1,651	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			30.00000	33	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,842.00000	1,746	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			10.00000	11	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,722.00000	2,625	23.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			26.00000	29	21.39	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 14/09/2009 Currency Future	13.05	Put			1,938.00000	1,843	21.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			13.00000	14	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,525.00000	2,428	22.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			38.00000	42	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,650.00000	1,555	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			46.00000	51	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,508.00000	1,414	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			64.00000	70	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,276.00000	1,183	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			49.00000	54	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,461.00000	1,367	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			83.00000	91	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,095.00000	1,005	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			64.00000	70	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,276.00000	1,183	19.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			33.00000	37	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,745.00000	1,651	20.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			89.00000	98	18.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,051.00000	961	18.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			78.00000	85	18.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,140.00000	1,049	18.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			83.00000	91	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			1,095.00000	1,005	18.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			43.00000	48	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,555.00000	1,461	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			4,738.00000	4,837	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,238.00000	3,337	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	18.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			1,748.00000	1,845	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			10.00000	9	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			455.00000	509	15.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			217.00000	173	15.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	2	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			4,264.00000	4,166	26.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,762.00000	5,664	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			7,262.00000	7,164	27.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,038.00000	5,136	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,538.00000	3,637	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,043.00000	2,140	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			5.00000	4	20.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Call			654.00000	725	15.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			116.00000	88	15.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			3.00000	3	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,965.00000	3,867	26.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,462.00000	5,364	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,962.00000	6,864	27.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,188.00000	5,287	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,688.00000	3,787	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,191.00000	2,288	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			3.00000	2	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			769.00000	846	15.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			81.00000	60	15.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			4.00000	4	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,816.00000	3,717	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,312.00000	5,214	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,812.00000	6,714	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			282.00000	312	15.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			394.00000	326	15.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			302.00000	337	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			364.00000	300	15.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			231.00000	255	16.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			493.00000	419	16.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			117.00000	128	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			879.00000	792	17.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			176.00000	194	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			638.00000	557	16.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			322.00000	362	15.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			334.00000	276	15.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			125.00000	137	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			837.00000	751	17.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			372.00000	417	15.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			284.00000	231	15.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			164.00000	181	17.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			676.00000	594	17.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			426.00000	477	15.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			238.00000	191	15.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			550.00000	612	15.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			162.00000	125	15.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			485.00000	542	15.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.85	Put		197.00000	156	15.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		583.00000	648	15.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		145.00000	112	15.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		517.00000	576	15.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		179.00000	140	15.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call		4,138.00000	4,237	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put		0.00000	0	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call		3,138.00000	3,237	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put		0.00000	0	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call		2,142.00000	2,239	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put		4.00000	2	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call		1,165.00000	1,259	17.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put		27.00000	22	17.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call		4.00000	4	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put		3,866.00000	3,767	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call		0.00000	0	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put		5,862.00000	5,764	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call		0.00000	0	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put		7,862.00000	7,764	27.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call		0.00000	4,087	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	0	17.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call		0.00000	3,087	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	0	18.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call		0.00000	2,091	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	5	20.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call		0.00000	1,115	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put		0.00000	28	16.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	3	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put		0.00000	3,917	26.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call		0.00000	0	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put		0.00000	5,914	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		0.00000	7,914	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.42390	11.32500		17.20	0.00	0	11,531.00
€ / R On 14/12/2009 Currency Future	11.30	Call		549.00000	581	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		524.00000	457	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		593.00000	629	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		468.00000	405	16.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		475.00000	498	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		650.00000	574	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		459.00000	480	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		684.00000	606	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		442.00000	462	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		717.00000	639	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		358.00000	372	18.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.90	Put			933.00000	848	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			412.00000	430	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			787.00000	706	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			427.00000	446	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			752.00000	672	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			292.00000	301	19.41	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,167.00000	1,077	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			47.00000	50	23.29	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,322.00000	3,226	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			398.00000	414	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			823.00000	740	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			384.00000	400	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			859.00000	776	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			371.00000	385	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			896.00000	811	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			335.00000	346	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,010.00000	922	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			323.00000	334	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,048.00000	960	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			313.00000	323	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,088.00000	999	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			346.00000	359	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			971.00000	885	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			302.00000	312	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,127.00000	1,038	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			283.00000	291	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,208.00000	1,117	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			233.00000	238	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,458.00000	1,364	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			249.00000	254	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,374.00000	1,280	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			257.00000	263	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,332.00000	1,239	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			220.00000	223	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,545.00000	1,449	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			213.00000	216	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,588.00000	1,492	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			207.00000	209	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,632.00000	1,535	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			201.00000	203	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,676.00000	1,579	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			179.00000	180	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,854.00000	1,756	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			160.00000	160	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,035.00000	1,936	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	13.40	Call			139.00000	143	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,214.00000	2,119	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			151.00000	151	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,126.00000	2,027	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			145.00000	147	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,170.00000	2,073	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			145.00000	147	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,170.00000	2,073	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			112.00000	115	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,437.00000	2,341	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			107.00000	111	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,482.00000	2,387	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			117.00000	120	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,392.00000	2,297	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			122.00000	126	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,347.00000	2,252	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			127.00000	131	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,302.00000	2,207	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			122.00000	126	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,347.00000	2,252	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			133.00000	137	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,258.00000	2,163	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			94.00000	97	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,619.00000	2,523	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			155.00000	155	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,080.00000	1,981	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			38.00000	40	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,563.00000	3,466	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			102.00000	106	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,527.00000	2,432	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			86.00000	89	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,711.00000	2,615	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			78.00000	81	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,803.00000	2,708	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			72.00000	75	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,897.00000	2,801	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			65.00000	68	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,990.00000	2,894	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			151.00000	151	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,126.00000	2,027	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			139.00000	143	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,214.00000	2,119	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			98.00000	101	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,573.00000	2,477	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			90.00000	93	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Put			2,665.00000	2,569	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			82.00000	85	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,757.00000	2,661	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			174.00000	174	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,899.00000	1,800	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			164.00000	164	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,989.00000	1,891	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			112.00000	115	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,437.00000	2,341	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			164.00000	164	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,989.00000	1,891	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			94.00000	97	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,619.00000	2,523	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			169.00000	169	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,944.00000	1,845	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			98.00000	101	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,573.00000	2,477	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			90.00000	93	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,665.00000	2,569	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			75.00000	78	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,850.00000	2,754	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			78.00000	81	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,803.00000	2,708	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			184.00000	185	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,809.00000	1,711	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			189.00000	191	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,764.00000	1,667	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			169.00000	169	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,944.00000	1,845	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			117.00000	120	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,392.00000	2,297	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			189.00000	191	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,764.00000	1,667	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			195.00000	197	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,720.00000	1,623	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			174.00000	174	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,899.00000	1,800	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			241.00000	246	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,416.00000	1,322	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			226.00000	230	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,501.00000	1,406	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			265.00000	272	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,290.00000	1,198	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			220.00000	223	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,545.00000	1,449	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
€ / R On 14/12/2009 Currency Future	12.30	Call			274.00000	281	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,249.00000	1,157	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			257.00000	263	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,332.00000	1,239	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			226.00000	230	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,501.00000	1,406	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			895.00000	952	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			220.00000	179	15.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			617.00000	654	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			442.00000	380	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			45.00000	48	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,370.00000	3,274	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,031.00000	1,096	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			156.00000	123	15.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			718.00000	763	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			343.00000	289	16.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			493.00000	517	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			618.00000	543	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			41.00000	44	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,466.00000	3,370	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,818.00000	1,910	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			43.00000	36	17.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			666.00000	706	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			391.00000	333	16.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			22.00000	22	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,247.00000	4,148	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			12.00000	11	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,737.00000	5,637	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			5.00000	5	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,230.00000	7,131	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,104.00000	2,198	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			29.00000	24	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			833.00000	886	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			258.00000	212	16.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			26.00000	28	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,951.00000	3,854	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			13.00000	12	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,438.00000	5,338	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			6.00000	6	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,931.00000	6,832	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			292.00000	301	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,167.00000	1,077	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,249.00000	2,344	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			24.00000	20	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			928.00000	987	15.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.60	Put			203.00000	163	15.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			30.00000	32	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,805.00000	3,708	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			14.00000	13	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,289.00000	5,189	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			7.00000	6	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,782.00000	6,682	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,529.00000	3,626	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			4.00000	2	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,542.00000	2,638	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			17.00000	14	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,586.00000	1,674	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			61.00000	50	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			803.00000	854	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			278.00000	230	16.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			39.00000	42	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,514.00000	3,418	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			19.00000	19	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,494.00000	4,396	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,628.00000	3,726	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	2	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,640.00000	2,736	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	12	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,678.00000	1,768	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			53.00000	44	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			864.00000	919	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			239.00000	195	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			43.00000	46	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,418.00000	3,322	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			20.00000	21	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,395.00000	4,297	24.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,678.00000	3,775	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			3.00000	2	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,689.00000	2,786	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	12	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,724.00000	1,815	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			49.00000	41	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			21.00000	21	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,346.00000	4,247	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,429.00000	3,527	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			4.00000	3	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,444.00000	2,540	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			19.00000	16	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,494.00000	1,581	16.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			69.00000	57	16.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.90	Call			745.00000	792	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			320.00000	268	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			36.00000	38	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,611.00000	3,514	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			18.00000	19	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,593.00000	4,495	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,330.00000	3,428	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			5.00000	4	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,346.00000	2,442	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			21.00000	18	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,404.00000	1,490	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			79.00000	66	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			691.00000	734	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			366.00000	310	16.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			33.00000	35	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,708.00000	3,611	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			18.00000	18	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,693.00000	4,594	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,231.00000	3,328	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			6.00000	5	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,315.00000	1,399	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			90.00000	75	16.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			641.00000	680	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			416.00000	356	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			17.00000	17	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,792.00000	4,693	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,281.00000	3,378	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			6.00000	4	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,298.00000	2,393	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			23.00000	19	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,359.00000	1,444	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			84.00000	70	16.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			31.00000	33	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,756.00000	3,659	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			17.00000	17	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,742.00000	4,643	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,479.00000	3,576	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			4.00000	3	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,493.00000	2,589	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			18.00000	15	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,540.00000	1,628	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			65.00000	54	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			774.00000	822	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			299.00000	249	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			19.00000	19	24.50	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 14/12/2009 Currency Future	15.85	Put		4,544.00000	4,445	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,578.00000	3,676	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		3.00000	2	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,591.00000	2,687	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		16.00000	13	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,632.00000	1,721	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		57.00000	47	17.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		20.00000	20	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,445.00000	4,346	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,727.00000	3,825	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	1	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,738.00000	2,835	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	11	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,771.00000	1,862	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		46.00000	38	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		21.00000	22	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,296.00000	4,198	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,727.00000	3,825	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		2.00000	1	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,827.00000	3,925	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		2.00000	1	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,837.00000	2,934	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		12.00000	10	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,865.00000	1,957	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		40.00000	33	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		996.00000	1,059	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		171.00000	135	15.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		52.00000	55	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,227.00000	3,131	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		22.00000	23	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,197.00000	4,099	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,026.00000	4,125	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	1	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,034.00000	3,131	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		9.00000	7	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,055.00000	2,150	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		30.00000	26	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,142.00000	1,221	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		117.00000	97	15.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		63.00000	65	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,038.00000	2,941	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		25.00000	27	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,000.00000	3,903	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,126.00000	4,224	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		1.00000	0	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.20	Call		3,133.00000	3,230	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		8.00000	6	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,152.00000	2,247	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		27.00000	23	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,228.00000	1,309	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		103.00000	85	15.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		69.00000	71	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,944.00000	2,847	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		27.00000	29	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,902.00000	3,805	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		11.00000	10	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,886.00000	5,786	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		3.00000	3	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,878.00000	7,779	28.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		0.00000	10	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		0.00000	5,886	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	3	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		0.00000	7,879	29.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.61790	11.51810		17.75	92,943.20	8	86.00
€ / R On 15/03/2010 Currency Future	11.50	Call		693.00000	737	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		675.00000	619	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		756.00000	804	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		588.00000	536	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		621.00000	658	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		803.00000	740	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		621.00000	658	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		803.00000	740	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		589.00000	623	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		870.00000	805	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		516.00000	545	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,048.00000	978	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		558.00000	591	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		940.00000	873	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		573.00000	607	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		905.00000	839	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		605.00000	641	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		836.00000	773	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		544.00000	575	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		975.00000	907	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		530.00000	560	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,011.00000	942	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		490.00000	518	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,122.00000	1,050	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		478.00000	504	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,160.00000	1,087	19.17	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 15/03/2010 Currency Future	12.10	Call		503.00000	531	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,085.00000	1,013	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		466.00000	492	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,198.00000	1,124	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,285.00000	3,384	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		17.00000	16	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,305.00000	2,403	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		37.00000	35	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,419.00000	1,501	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		151.00000	133	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		801.00000	852	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		533.00000	484	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		294.00000	306	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,026.00000	1,938	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		182.00000	190	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,914.00000	2,823	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		115.00000	119	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,847.00000	3,751	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		60.00000	64	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,792.00000	4,697	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,334.00000	3,433	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	15	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,354.00000	2,452	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		36.00000	34	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,459.00000	1,542	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		140.00000	124	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		824.00000	877	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		506.00000	459	17.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		300.00000	313	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,982.00000	1,895	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		187.00000	195	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,869.00000	2,777	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		118.00000	122	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,800.00000	3,704	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		62.00000	67	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,744.00000	4,649	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,433.00000	3,531	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	14	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,452.00000	2,550	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		34.00000	32	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,540.00000	1,624	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		121.00000	106	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		874.00000	929	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		455.00000	411	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		313.00000	327	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.10	Put		1,895.00000	1,809	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		196.00000	205	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,778.00000	2,687	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		123.00000	127	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,705.00000	3,609	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		67.00000	72	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,649.00000	4,554	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,482.00000	3,581	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	13	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,501.00000	2,599	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		33.00000	31	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,581.00000	1,666	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		113.00000	98	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		899.00000	956	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		431.00000	388	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		320.00000	334	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,852.00000	1,767	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		201.00000	210	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,733.00000	2,643	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		126.00000	130	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,658.00000	3,562	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		70.00000	74	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,602.00000	4,507	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,384.00000	3,482	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		16.00000	14	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,403.00000	2,501	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		35.00000	33	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,499.00000	1,583	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		131.00000	115	15.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		849.00000	903	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		481.00000	435	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		306.00000	320	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,938.00000	1,852	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		191.00000	200	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,823.00000	2,732	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		120.00000	124	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,752.00000	3,656	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		65.00000	69	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,697.00000	4,601	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,630.00000	3,729	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		12.00000	11	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,648.00000	2,746	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	28	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,707.00000	1,795	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		89.00000	77	15.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.90	Call			980.00000	1,042	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			362.00000	324	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			342.00000	358	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,724.00000	1,640	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			217.00000	227	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,599.00000	2,509	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			135.00000	139	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,516.00000	3,422	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			78.00000	83	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,460.00000	4,365	25.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,729.00000	3,828	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			11.00000	10	22.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,746.00000	2,844	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			27.00000	26	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,794.00000	1,883	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			76.00000	65	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,038.00000	1,102	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			320.00000	284	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			358.00000	375	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,640.00000	1,557	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			228.00000	239	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,510.00000	2,421	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			141.00000	146	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,423.00000	3,328	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			84.00000	89	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,366.00000	4,271	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,679.00000	3,778	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			11.00000	10	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,697.00000	2,795	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			28.00000	27	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,750.00000	1,839	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			82.00000	71	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,009.00000	1,072	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			341.00000	304	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			350.00000	366	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,681.00000	1,599	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			222.00000	233	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,554.00000	2,465	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			138.00000	143	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,470.00000	3,375	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			81.00000	86	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,413.00000	4,318	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,531.00000	3,630	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			13.00000	12	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,550.00000	2,648	18.20	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 15/03/2010 Currency Future	9.00	Put		31.00000	30	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,622.00000	1,709	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		104.00000	91	15.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		925.00000	984	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		407.00000	366	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		327.00000	342	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,809.00000	1,724	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		206.00000	216	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,688.00000	2,598	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		129.00000	133	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,610.00000	3,515	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		72.00000	77	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,554.00000	4,459	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,581.00000	3,679	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		12.00000	12	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,599.00000	2,697	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	29	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,665.00000	1,752	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		97.00000	84	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		953.00000	1,012	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		384.00000	345	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		334.00000	350	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,766.00000	1,682	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		211.00000	221	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,643.00000	2,553	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		132.00000	136	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,563.00000	3,468	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		75.00000	80	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,507.00000	4,412	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,778.00000	3,877	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		10.00000	9	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,795.00000	2,893	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		27.00000	25	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,838.00000	1,927	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		70.00000	60	15.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,068.00000	1,134	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		300.00000	266	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		366.00000	384	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,598.00000	1,516	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		234.00000	245	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,466.00000	2,377	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		144.00000	150	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,376.00000	3,282	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		87.00000	92	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,319.00000	4,224	25.05	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	7.70	Call		3,828.00000	3,927	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	9	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,844.00000	2,942	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		26.00000	24	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,882.00000	1,972	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		64.00000	54	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,099.00000	1,166	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		280.00000	248	16.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		375.00000	393	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,556.00000	1,475	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		240.00000	251	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,421.00000	2,334	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		147.00000	153	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,329.00000	3,235	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		90.00000	95	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,272.00000	4,177	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,026.00000	4,124	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	6	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,041.00000	3,139	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		22.00000	21	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,063.00000	2,160	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		45.00000	42	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,229.00000	1,306	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		211.00000	188	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		412.00000	433	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,394.00000	1,316	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		265.00000	276	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,247.00000	2,158	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		162.00000	169	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,144.00000	3,051	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		103.00000	106	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,085.00000	3,989	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,174.00000	4,272	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	5	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,187.00000	3,286	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	18	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,208.00000	2,306	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	38	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,341.00000	1,422	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		173.00000	154	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		443.00000	467	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,275.00000	1,199	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		282.00000	293	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,114.00000	2,026	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		174.00000	181	23.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.35	Put			3,006.00000	2,913	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			110.00000	114	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,942.00000	3,846	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			26.00000	28	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,857.00000	5,760	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			13.00000	13	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,845.00000	7,746	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			0.00000	25	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			0.00000	5,907	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			0.00000	13	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			0.00000	7,895	27.11	0.00	0	0.00
AL12 On 06/08/2009 Index Future				307.92100	307.23100		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				244.18400	244.05700		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				273.39200	273.20100		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				304.13900	303.81500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				283.94000	283.58300		0.00	22,715,200.00	8	649.00
ALBI On 05/11/2009 Index Future				289.02900	288.66500		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				294.60900	294.26800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				123.06500	122.95900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				125.29500	125.18700		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				127.66400	127.55500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				285.91200	285.56050		0.00	82,914,480.00	29	567.00
GOVI On 05/11/2009 jGovi				291.03650	290.67850		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				296.54050	296.17600		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				358.12700	235.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				365.32900	265.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.94600	7.97900		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap				9.12300	9.15700		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.72700	8.74300		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap				9.00500	9.04800		20.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			9.23900		9.26700		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.22800		9.26000		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.29100		9.32600		20.64	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			7.51600		7.53700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.38200		7.43300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.51700		7.56400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.77300		7.84400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			8.01500		8.03300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.30900		8.38700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.99000		8.03800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.18200		8.23900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.42100		8.48100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.90100		8.94700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			9.02700		9.07300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			9.16500		9.20800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.14800		9.18400		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.20000		9.23700		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.25900		9.29500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.61500		7.61900		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.38900		7.39500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.59300		7.59800		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.70900		7.70900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.66800		7.66500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.83700		7.83100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			273.05100		272.66500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			277.99900		277.60700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			283.25700		282.85700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.39200		7.43700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,375.00000	2,420	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			18.00000	16	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call		2,618.00000	2,663	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		11.00000	10	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		1,242.00000	1,241	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		21.00000	20	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.79800	8.81900		7.75	286,414.94	2,250	8,840.00
R157 On 06/08/2009 Bond Future	9.25	Call		2,682.00000	2,754	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		438.00000	399	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.90900	8.93200		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		232.00000	239	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		7,760.00000	7,651	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			9.00000	9.02400		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		689.00000	707	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		7,070.00000	6,971	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			9.04200	9.06800		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		1,967.00000	2,009	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		4,644.00000	4,565	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.28200	9.30200		16.57	44,749.26	400	11,765.00
R186 On 06/08/2009 Bond Future	9.00	Call		1,170.00000	1,200	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		4,000.00000	3,846	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		1.00000	1	15.83	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		18,641.00000	18,457	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.33800	9.35900		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		2,890.00000	2,950	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		6,220.00000	6,089	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		2,077.00000	2,122	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		7,816.00000	7,671	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		354.00000	363	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		16,539.00000	16,357	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		199.00000	204	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		19,213.00000	19,027	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.38800	9.41100		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		1,727.00000	1,765	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		12,908.00000	12,740	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.41900	9.44200		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		4,658.00000	4,736	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		8,679.00000	8,553	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.91400	8.93600		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		1,798.00000	1,850	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		500.00000	461	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			9.00700	9.03000		7.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Call			169.00000	174	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			6,526.00000	6,439	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			9.09300		9.11700		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			367.00000	377	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,802.00000	6,720	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			9.14000		9.16600		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,493.00000	1,524	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,969.00000	3,905	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.32200		9.34300		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,130.00000	1,162	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,631.00000	1,550	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.40800		9.43000		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			115.00000	118	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			10,947.00000	10,835	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.49100		9.51400		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			832.00000	851	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,839.00000	7,741	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.54000		9.56400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,411.00000	2,453	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			5,265.00000	5,188	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.33900		9.36000		12.71	0.00	0	730.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,181.00000	1,214	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,823.00000	1,734	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.41600		9.43800		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			123.00000	126	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			12,045.00000	11,924	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.48700		9.51000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			914.00000	935	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,583.00000	8,475	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.53200		9.55600		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,663.00000	2,710	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			5,754.00000	5,670	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.93900		8.96100		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,442.00000	1,484	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			445.00000	411	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			0.00000	0	6.84	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			7,118.00000	7,041	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			9.04400		9.06700		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			132.00000	136	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			5,487.00000	5,415	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			9.14500		9.17000		6.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future	7.50	Call			283.00000	291	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,694.00000	5,624	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.20800		9.23500		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,440.00000	1,469	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,890.00000	2,839	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.43800		9.45900		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			966.00000	993	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,211.00000	2,114	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.50900		9.53100		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			108.00000	111	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			13,011.00000	12,886	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.57700		9.59900		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			906.00000	925	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,043.00000	8,938	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.62300		9.64700		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,128.00000	3,180	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			5,383.00000	5,301	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.49600		9.53100		14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			835.00000	888	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,549.00000	2,391	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.55600		9.59100		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			165.00000	175	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			12,121.00000	11,923	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.63100		9.66500		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,171.00000	1,212	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,351.00000	8,194	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.71700		9.74900		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,976.00000	3,047	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,897.00000	5,785	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.95400		8.97500		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,161.00000	1,196	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,942.00000	2,813	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			89.00000	90	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			8,355.00000	8,193	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.99100		9.01200		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,892.00000	7,001	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,560.00000	1,507	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			174.00000	179	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			16,144.00000	15,986	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			88.00000	90	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,774.00000	18,615	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future			9.02200	9.04400		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		8,839.00000	8,956	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		2,097.00000	2,045	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		784.00000	803	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		14,386.00000	14,236	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			9.03700	9.05900		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		3,504.00000	3,565	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		7,981.00000	7,874	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			282.21600	281.86800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			287.33100	286.97600		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			292.76400	292.40300		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.37990	6.29050		16.31	0.00	0	178,733.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		183.00000	230	16.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		192.00000	150	16.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		183.00000	230	16.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		192.00000	150	16.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		163.00000	201	16.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		223.00000	171	16.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		130.00000	160	16.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		289.00000	230	16.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		130.00000	160	16.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		289.00000	230	16.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		116.00000	143	17.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		325.00000	263	17.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		103.00000	128	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		363.00000	298	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		92.00000	114	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		401.00000	334	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		103.00000	128	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		363.00000	298	17.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		92.00000	114	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		401.00000	334	17.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		82.00000	102	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		441.00000	372	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		146.00000	179	16.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		255.00000	199	16.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		82.00000	102	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		441.00000	372	18.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		146.00000	179	16.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		255.00000	199	16.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		210.00000	262	16.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		170.00000	132	16.83	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	6.20	Call		240.00000	295	17.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		149.00000	115	17.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		65.00000	81	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		525.00000	451	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		73.00000	91	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		483.00000	411	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		73.00000	91	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		483.00000	411	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		58.00000	72	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		568.00000	492	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		58.00000	72	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		568.00000	492	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		47.00000	58	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		656.00000	578	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		38.00000	47	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		747.00000	667	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		47.00000	58	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		656.00000	578	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		52.00000	65	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		612.00000	535	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		42.00000	52	19.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		702.00000	622	19.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		34.00000	42	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		794.00000	712	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		42.00000	52	19.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		702.00000	622	19.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		34.00000	42	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		794.00000	712	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		28.00000	34	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		887.00000	804	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		31.00000	38	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		840.00000	758	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		31.00000	38	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		840.00000	758	20.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		25.00000	31	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		935.00000	851	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		21.00000	25	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,030.00000	945	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		28.00000	34	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		887.00000	804	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		23.00000	28	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		982.00000	898	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		21.00000	25	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,030.00000	945	21.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		17.00000	21	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,127.00000	1,041	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		25.00000	31	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		935.00000	851	21.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		17.00000	21	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,127.00000	1,041	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		14.00000	17	22.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,224.00000	1,137	22.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		19.00000	23	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,078.00000	993	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		16.00000	19	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,175.00000	1,089	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		13.00000	16	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,273.00000	1,186	23.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		240.00000	295	17.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		149.00000	115	17.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,541.00000	5,630	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,041.00000	4,130	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,541.00000	2,630	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,048.00000	1,136	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		7.00000	6	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		5.00000	5	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,964.00000	1,876	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	33.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,460.00000	3,371	33.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	40.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,960.00000	4,870	40.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	43.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,460.00000	6,370	43.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,741.00000	5,830	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,241.00000	4,330	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,741.00000	2,830	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,245.00000	1,333	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		4.00000	4	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		6.00000	7	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,766.00000	1,677	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	32.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,260.00000	3,171	32.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	39.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,760.00000	4,670	39.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	44.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,260.00000	6,170	44.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,791.00000	5,880	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,291.00000	4,380	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,791.00000	2,880	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,294.00000	1,383	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		4.00000	3	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		7.00000	8	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,716.00000	1,628	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	32.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,210.00000	3,121	32.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	39.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,710.00000	4,620	39.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	44.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,210.00000	6,120	44.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		340.00000	405	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		99.00000	75	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		271.00000	330	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		131.00000	100	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		537.00000	615	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		47.00000	35	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		454.00000	528	18.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		64.00000	48	18.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		376.00000	445	18.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		86.00000	65	18.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		305.00000	367	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		114.00000	87	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		495.00000	571	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		55.00000	41	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		415.00000	486	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		74.00000	56	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		305.00000	367	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		114.00000	87	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		415.00000	486	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		74.00000	56	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		3,991.00000	4,080	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		2,991.00000	3,080	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		1,991.00000	2,080	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		1.00000	0	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		998.00000	1,087	22.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.30	Put		8.00000	7	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		4.00000	5	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		2,014.00000	1,925	27.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		1.00000	1	36.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		4,010.00000	3,921	36.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	45.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		6,010.00000	5,920	45.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	34.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		8,010.00000	7,920	34.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.44530	6.35550		17.74	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		304.00000	352	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		298.00000	257	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		284.00000	327	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		329.00000	282	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		284.00000	327	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		329.00000	282	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		249.00000	284	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		394.00000	339	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		219.00000	249	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		463.00000	404	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		205.00000	234	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		499.00000	438	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		205.00000	234	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		499.00000	438	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		233.00000	266	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		428.00000	371	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		192.00000	219	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		537.00000	474	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		192.00000	219	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		537.00000	474	18.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		233.00000	266	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		428.00000	371	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		266.00000	303	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		361.00000	308	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		328.00000	379	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		273.00000	233	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		328.00000	379	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		273.00000	233	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		354.00000	406	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		248.00000	211	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		150.00000	170	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		694.00000	625	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		180.00000	206	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		575.00000	510	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		169.00000	193	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
ZAAD On 14/12/2009 Currency Future	6.80	Put		614.00000	548	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		169.00000	193	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		614.00000	548	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		159.00000	181	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		654.00000	586	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		150.00000	170	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		694.00000	625	19.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		132.00000	151	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		777.00000	705	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		118.00000	134	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		862.00000	788	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		105.00000	119	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		949.00000	874	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		94.00000	106	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		1,038.00000	961	21.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		141.00000	160	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		735.00000	665	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		125.00000	142	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		819.00000	746	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		111.00000	126	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		906.00000	831	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		266.00000	303	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		361.00000	308	17.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		141.00000	160	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		735.00000	665	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		111.00000	126	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		906.00000	831	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		99.00000	112	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		994.00000	917	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		125.00000	142	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		819.00000	746	20.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,506.00000	5,595	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,006.00000	4,095	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,507.00000	2,597	29.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	29.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,026.00000	1,113	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		21.00000	18	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		36.00000	40	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		2,031.00000	1,945	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		7.00000	8	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,501.00000	3,412	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,996.00000	4,907	31.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,495.00000	6,406	34.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,756.00000	5,845	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,256.00000	4,345	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,756.00000	2,846	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,269.00000	1,357	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		14.00000	12	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		44.00000	49	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,788.00000	1,703	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		9.00000	10	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,253.00000	3,165	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		2.00000	3	31.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,747.00000	4,657	31.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,246.00000	6,156	34.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,806.00000	5,895	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,306.00000	4,395	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,806.00000	2,896	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,318.00000	1,406	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		12.00000	11	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		46.00000	51	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,740.00000	1,655	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		9.00000	10	28.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,204.00000	3,115	28.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		2.00000	3	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,697.00000	4,607	31.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,196.00000	6,106	34.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		439.00000	498	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		183.00000	152	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		381.00000	435	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		225.00000	190	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		571.00000	638	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		115.00000	92	17.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		502.00000	565	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		147.00000	120	17.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		409.00000	466	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		204.00000	171	17.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		381.00000	435	17.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Put		225.00000	190	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		470.00000	531	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		164.00000	136	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		304.00000	352	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		298.00000	257	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		159.00000	181	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		654.00000	586	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		536.00000	601	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		130.00000	106	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,006.00000	3,096	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,009.00000	2,099	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		4.00000	4	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		4.00000	5	29.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,998.00000	3,909	29.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,996.00000	5,906	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	1	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,995.00000	7,905	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.51200	6.42230		17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		393.00000	440	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		371.00000	328	17.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		374.00000	417	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		402.00000	355	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		322.00000	357	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		499.00000	445	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		306.00000	340	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		534.00000	478	18.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		291.00000	324	18.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		569.00000	512	18.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		291.00000	324	18.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		569.00000	512	18.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		338.00000	375	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		466.00000	413	18.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		322.00000	357	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		499.00000	445	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		440.00000	491	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		318.00000	279	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		356.00000	394	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		433.00000	382	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		265.00000	294	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		642.00000	582	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		241.00000	267	19.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		718.00000	655	19.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		219.00000	243	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Put		797.00000	731	19.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		200.00000	222	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		878.00000	810	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		491.00000	545	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		269.00000	233	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		518.00000	574	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		246.00000	212	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		465.00000	517	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		293.00000	255	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		416.00000	465	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		344.00000	303	17.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		278.00000	308	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		605.00000	546	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		252.00000	280	19.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		680.00000	618	19.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		229.00000	254	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		757.00000	692	19.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		576.00000	636	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		204.00000	174	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		607.00000	669	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		184.00000	157	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		546.00000	605	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		224.00000	193	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		491.00000	545	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		269.00000	233	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		440.00000	491	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		318.00000	279	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		265.00000	294	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		642.00000	582	19.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,022.00000	4,112	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,024.00000	3,113	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	28.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,031.00000	2,120	22.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		9.00000	8	22.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,060.00000	1,147	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		38.00000	35	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		77.00000	83	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		2,054.00000	1,971	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		15.00000	17	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,993.00000	3,905	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		3.00000	4	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,981.00000	5,892	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	2	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,979.00000	7,890	32.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Total for Derivatives:								167,662,024.40	7,182	935,150.00
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Grand Total:								167,662,024.40	7,182	935,150.00
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