



Daily MTM Report

Daily summary for 09/07/2009

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	14.62500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.31000	7.35500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.64000	8.68500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.17000	9.19000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.75000	8.79500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.17500	9.22000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.21500	9.25000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.76000	8.80500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.31000	9.34000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.37900	9.40400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.79000	8.84500			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			8.25150	8.25940		20.42	59,534,572.50	7,215	248,425.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		292.00000	289	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		282.00000	287	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		369.00000	365	20.22	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		209.00000	213	20.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		428.00000	422	20.09	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		168.00000	171	20.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		459.00000	454	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		150.00000	152	20.02	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		526.00000	520	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		117.00000	118	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		316.00000	313	20.36	0.00	0	113.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		257.00000	261	20.36	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		492.00000	486	19.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		132.00000	134	19.95	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		397.00000	393	20.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		188.00000	191	20.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		342.00000	338	20.29	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		232.00000	236	20.29	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		272.00000	269	20.69	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		312.00000	318	20.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		253.00000	251	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		344.00000	349	20.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		716.00000	709	19.55	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		57.00000	57	19.55	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		236.00000	234	21.24	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		376.00000	382	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		110.00000	110	24.21	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		801.00000	809	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		220.00000	218	21.51	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		410.00000	416	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		205.00000	203	21.78	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		445.00000	452	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,025.00000	1,017	19.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		16.00000	15	19.08	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		145.00000	144	23.13	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		635.00000	642	23.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Call			220.00000	218	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			410.00000	416	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			178.00000	177	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			518.00000	525	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			166.00000	165	22.59	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			556.00000	563	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			135.00000	134	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			676.00000	683	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			155.00000	154	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			595.00000	602	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			191.00000	189	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			481.00000	488	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			118.00000	118	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			759.00000	766	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			97.00000	97	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			888.00000	895	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			80.00000	80	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,021.00000	1,029	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			71.00000	71	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,112.00000	1,120	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			63.00000	63	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,204.00000	1,212	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			67.00000	67	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,158.00000	1,166	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			48.00000	48	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,438.00000	1,447	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			19.00000	19	30.65	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,159.00000	2,168	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			40.00000	41	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,581.00000	1,589	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			29.00000	29	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,820.00000	1,828	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			38.00000	38	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,628.00000	1,637	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			45.00000	46	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,486.00000	1,494	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			43.00000	43	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,533.00000	1,542	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			35.00000	36	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,676.00000	1,684	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			35.00000	36	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,676.00000	1,684	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			23.00000	23	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,013.00000	2,021	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			21.00000	22	30.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,062.00000	2,070	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		20.00000	20	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,111.00000	2,119	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		20.00000	20	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,111.00000	2,119	30.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		17.00000	17	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,257.00000	2,265	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		13.00000	13	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,454.00000	2,462	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		10.00000	10	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,701.00000	2,709	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,741.00000	4,749	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		11.00000	11	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,602.00000	2,610	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		12.00000	12	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,552.00000	2,560	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		12.00000	13	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,503.00000	2,511	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		18.00000	18	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,208.00000	2,216	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		24.00000	24	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,965.00000	1,973	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		15.00000	15	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,355.00000	2,364	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		14.00000	14	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,405.00000	2,413	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		27.00000	28	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,868.00000	1,876	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		33.00000	33	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,724.00000	1,732	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		26.00000	26	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,916.00000	1,924	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		16.00000	16	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,306.00000	2,314	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		15.00000	15	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,355.00000	2,364	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		11.00000	11	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,602.00000	2,610	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		16.00000	16	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,306.00000	2,314	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		21.00000	22	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,062.00000	2,070	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		24.00000	24	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,965.00000	1,973	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Call			31.00000	31	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,771.00000	1,780	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			7.00000	7	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,047.00000	3,055	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			50.00000	51	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,391.00000	1,399	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			45.00000	46	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,486.00000	1,494	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			40.00000	41	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,581.00000	1,589	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			19.00000	19	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,159.00000	2,168	30.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			53.00000	54	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,344.00000	1,352	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			48.00000	48	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,438.00000	1,447	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			56.00000	57	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,297.00000	1,305	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			27.00000	28	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,868.00000	1,876	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			11.00000	11	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,651.00000	2,659	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			9.00000	10	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,750.00000	2,758	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			26.00000	26	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,916.00000	1,924	29.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			9.00000	9	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,800.00000	2,808	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			8.00000	8	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,899.00000	2,907	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			12.00000	12	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,552.00000	2,560	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			9.00000	9	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,800.00000	2,808	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			7.00000	7	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,998.00000	3,006	33.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			11.00000	11	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,651.00000	2,659	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			9.00000	9	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,849.00000	2,857	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			29.00000	29	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,820.00000	1,828	29.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			9.00000	9	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,849.00000	2,857	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			8.00000	8	33.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,948.00000	2,956	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		14.00000	14	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,405.00000	2,413	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		8.00000	8	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,899.00000	2,907	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		6.00000	6	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,097.00000	3,105	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		85.00000	86	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		976.00000	984	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		60.00000	60	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,250.00000	1,258	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		53.00000	54	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,344.00000	1,352	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		91.00000	91	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		932.00000	940	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		63.00000	63	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,204.00000	1,212	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		75.00000	76	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,066.00000	1,074	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		60.00000	60	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,250.00000	1,258	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		38.00000	38	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,628.00000	1,637	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		33.00000	33	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,724.00000	1,732	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		80.00000	80	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,021.00000	1,029	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		50.00000	51	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,391.00000	1,399	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		97.00000	97	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		888.00000	895	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		103.00000	103	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		844.00000	852	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		91.00000	91	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		932.00000	940	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,859.00000	4,852	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,359.00000	3,352	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	30.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,862.00000	1,854	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		2.00000	2	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,142.00000	4,149	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,641.00000	5,649	36.55	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	15.40	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,141.00000	7,149	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,059.00000	5,052	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,559.00000	3,552	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		2,061.00000	2,053	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		2.00000	2	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		637.00000	629	19.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		77.00000	78	19.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		1.00000	1	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		3,942.00000	3,950	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		0.00000	0	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,441.00000	5,449	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		6,941.00000	6,949	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,109.00000	5,102	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,609.00000	3,602	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	28.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,111.00000	2,103	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		1.00000	1	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		676.00000	668	19.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		66.00000	67	19.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		2.00000	2	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,892.00000	3,900	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,391.00000	5,399	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,891.00000	6,899	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		126.00000	126	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		717.00000	724	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		67.00000	67	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,158.00000	1,166	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,367.00000	1,359	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		7.00000	7	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		888.00000	880	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		28.00000	28	19.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,564.00000	1,556	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		5.00000	5	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,073.00000	1,065	19.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		14.00000	14	19.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,614.00000	1,606	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		4.00000	4	23.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,122.00000	1,114	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.15	Put			12.00000	12	19.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,663.00000	1,655	23.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			4.00000	4	23.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,171.00000	1,162	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			11.00000	11	20.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			4.00000	4	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,345.00000	3,353	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,341.00000	4,349	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			155.00000	154	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			595.00000	602	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			3.00000	3	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,444.00000	3,452	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			1.00000	1	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,441.00000	4,449	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,515.00000	1,507	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			5.00000	5	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			598.00000	592	19.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			89.00000	90	19.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			3.00000	3	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,494.00000	3,502	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	1	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,491.00000	4,499	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,465.00000	1,457	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			6.00000	6	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			979.00000	970	19.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			19.00000	19	19.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			562.00000	555	19.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			102.00000	104	19.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			3.00000	3	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,543.00000	3,551	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			0.00000	0	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,541.00000	4,549	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			4.00000	4	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,394.00000	3,402	33.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	1	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,391.00000	4,399	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,762.00000	1,754	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			3.00000	3	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,268.00000	1,260	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			9.00000	9	20.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			800.00000	792	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			41.00000	41	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			5.00000	5	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,245.00000	3,253	33.42	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 14/09/2009 Currency Future	12.50	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,241.00000	4,249	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,812.00000	1,804	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			3.00000	3	24.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,317.00000	1,309	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			8.00000	8	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			844.00000	836	19.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			34.00000	34	19.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			5.00000	5	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,196.00000	3,204	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,191.00000	4,199	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,961.00000	1,953	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			2.00000	2	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			1.00000	1	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,042.00000	4,050	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			2,011.00000	2,003	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			2.00000	2	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			1.00000	1	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			3,992.00000	4,000	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,912.00000	1,904	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			2.00000	2	25.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,416.00000	1,408	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			6.00000	6	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			933.00000	925	19.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			24.00000	23	19.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			1.00000	1	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,092.00000	4,100	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,360.00000	2,352	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			2.00000	2	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,643.00000	3,651	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,410.00000	2,402	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			126.00000	126	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			717.00000	724	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			3.00000	3	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,593.00000	3,601	33.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,409.00000	4,402	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,409.00000	3,402	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	36.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,591.00000	5,599	36.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,309.00000	4,302	26.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.95	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call		3,309.00000	3,302	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put		0.00000	0	30.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call		2,310.00000	2,302	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put		1.00000	1	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,317.00000	1,309	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		8.00000	8	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		459.00000	454	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		150.00000	152	20.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call		0.00000	0	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put		5,691.00000	5,699	36.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call		4,259.00000	4,252	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call		3,259.00000	3,252	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put		0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call		2,260.00000	2,252	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put		1.00000	1	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call		0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put		5,741.00000	5,749	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call		4,159.00000	4,152	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call		3,159.00000	3,152	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put		0.00000	0	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call		2,161.00000	2,153	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put		1.00000	1	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call		0.00000	0	37.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put		5,841.00000	5,849	37.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call		0.00000	4,002	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put		0.00000	0	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call		0.00000	3,002	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put		0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put		0.00000	5,999	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.41090	8.40070		21.06	0.00	0	33,463.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		464.00000	470	21.06	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		463.00000	459	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		558.00000	564	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		357.00000	353	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		533.00000	539	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		382.00000	378	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		583.00000	590	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		333.00000	329	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		610.00000	616	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		309.00000	305	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		666.00000	673	20.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.00	Put			266.00000	262	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			696.00000	702	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			245.00000	241	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			638.00000	644	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			287.00000	283	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			558.00000	564	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			357.00000	353	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			509.00000	515	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			408.00000	404	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			426.00000	432	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			525.00000	521	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			444.00000	450	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			494.00000	490	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			486.00000	492	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			435.00000	431	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			486.00000	492	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			435.00000	431	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			509.00000	515	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			408.00000	404	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			444.00000	450	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			494.00000	490	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			98.00000	101	28.81	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,247.00000	2,240	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			36.00000	37	33.31	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,935.00000	3,926	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			23.00000	25	34.41	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,623.00000	4,614	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			147.00000	151	26.59	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,646.00000	1,640	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			193.00000	198	25.11	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,293.00000	1,287	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			409.00000	414	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			558.00000	553	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			392.00000	397	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			591.00000	587	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			392.00000	397	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			591.00000	587	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			346.00000	351	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			695.00000	690	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			376.00000	381	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			625.00000	620	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,084.00000	1,091	19.16	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			83.00000	80	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			306.00000	311	22.90	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			805.00000	800	22.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.95	Call			294.00000	299	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			843.00000	838	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			306.00000	311	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			805.00000	800	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			319.00000	324	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			768.00000	763	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			361.00000	366	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			660.00000	655	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			332.00000	337	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			731.00000	726	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			283.00000	288	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			882.00000	877	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			251.00000	256	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,001.00000	995	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			224.00000	229	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,123.00000	1,118	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			208.00000	212	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,207.00000	1,202	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			200.00000	205	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,250.00000	1,244	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			224.00000	229	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,123.00000	1,118	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			187.00000	191	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,336.00000	1,330	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			242.00000	246	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,041.00000	1,036	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			200.00000	205	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,250.00000	1,244	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			157.00000	161	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,556.00000	1,550	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			125.00000	129	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,875.00000	1,868	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			138.00000	142	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,737.00000	1,731	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			152.00000	156	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,601.00000	1,595	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			152.00000	156	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,601.00000	1,595	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			133.00000	137	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,783.00000	1,776	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			111.00000	115	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,061.00000	2,054	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			104.00000	108	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,154.00000	2,147	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			101.00000	104	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 14/12/2009 Currency Future	10.50	Put		2,200.00000	2,193	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		94.00000	98	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,294.00000	2,287	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		83.00000	86	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,482.00000	2,475	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		71.00000	73	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,720.00000	2,712	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		73.00000	75	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,672.00000	2,665	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		78.00000	80	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,577.00000	2,569	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		115.00000	118	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,014.00000	2,007	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		108.00000	112	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,107.00000	2,101	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		91.00000	94	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,341.00000	2,333	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		85.00000	88	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,435.00000	2,428	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		83.00000	86	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,482.00000	2,475	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		122.00000	125	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,921.00000	1,914	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		129.00000	133	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,829.00000	1,822	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		98.00000	101	28.81	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,247.00000	2,240	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		88.00000	91	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,388.00000	2,380	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		129.00000	133	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,829.00000	1,822	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		66.00000	69	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,816.00000	2,808	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		68.00000	71	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,768.00000	2,760	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		61.00000	63	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,960.00000	2,952	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		64.00000	67	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,864.00000	2,856	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		36.00000	37	33.31	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,935.00000	3,926	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		51.00000	53	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,250.00000	3,242	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		54.00000	56	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,153.00000	3,145	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.00	Call			41.00000	43	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,641.00000	3,632	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			34.00000	36	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,033.00000	4,025	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			26.00000	28	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,426.00000	4,417	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			21.00000	22	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,820.00000	4,811	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			44.00000	45	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,543.00000	3,534	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			28.00000	29	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,327.00000	4,319	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			22.00000	23	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,721.00000	4,712	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			261.00000	266	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			960.00000	955	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			168.00000	172	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,467.00000	1,461	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			39.00000	41	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,739.00000	3,730	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			20.00000	20	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,919.00000	4,910	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			180.00000	184	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,379.00000	1,373	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			122.00000	125	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,921.00000	1,914	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			57.00000	59	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,057.00000	3,049	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			30.00000	31	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,229.00000	4,220	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			332.00000	337	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			731.00000	726	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			46.00000	48	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,445.00000	3,437	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			16.00000	17	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,216.00000	5,206	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			32.00000	33	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,131.00000	4,123	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			22.00000	23	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,721.00000	4,712	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			15.00000	16	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,315.00000	5,305	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			361.00000	366	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			660.00000	655	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			48.00000	50	31.77	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	11.70	Put		3,348.00000	3,340	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		25.00000	26	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,524.00000	4,515	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		17.00000	18	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,117.00000	5,107	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		37.00000	39	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,837.00000	3,828	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		26.00000	28	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,426.00000	4,417	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		18.00000	19	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,018.00000	5,008	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		216.00000	220	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,165.00000	1,159	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		142.00000	146	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,691.00000	1,685	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		47.00000	49	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,396.00000	3,388	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		35.00000	36	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,984.00000	3,976	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		24.00000	25	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,573.00000	4,564	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		17.00000	18	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,166.00000	5,157	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		46.00000	48	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,445.00000	3,437	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		638.00000	644	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		287.00000	283	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		233.00000	237	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,082.00000	1,076	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		71.00000	73	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,720.00000	2,712	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		50.00000	52	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,299.00000	3,291	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		37.00000	38	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,886.00000	3,877	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		26.00000	27	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,475.00000	4,466	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		726.00000	733	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		226.00000	222	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		261.00000	266	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		960.00000	955	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		39.00000	41	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,739.00000	3,730	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		696.00000	702	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		245.00000	241	20.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Call			409.00000	414	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			558.00000	553	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			162.00000	166	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,512.00000	1,505	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			75.00000	78	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,624.00000	2,617	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			53.00000	55	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,202.00000	3,194	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			38.00000	40	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,788.00000	3,779	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			20.00000	21	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,869.00000	4,860	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			858.00000	865	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			158.00000	154	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			61.00000	63	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,960.00000	2,952	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			894.00000	900	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			143.00000	140	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			319.00000	324	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			768.00000	763	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			63.00000	65	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,912.00000	2,904	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			45.00000	47	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,494.00000	3,486	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			930.00000	937	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			129.00000	126	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			242.00000	246	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,041.00000	1,036	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			59.00000	61	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,008.00000	3,000	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			42.00000	44	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,592.00000	3,583	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			31.00000	32	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,180.00000	4,171	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			15.00000	16	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,364.00000	5,355	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			44.00000	45	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,543.00000	3,534	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			14.00000	15	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,513.00000	5,504	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			15.00000	15	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,414.00000	5,405	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			45.00000	47	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,494.00000	3,486	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			33.00000	35	33.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,082.00000	4,074	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		16.00000	17	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,265.00000	5,256	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		13.00000	14	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,612.00000	5,603	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		858.00000	865	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		158.00000	154	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		50.00000	52	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,299.00000	3,291	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		26.00000	27	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,475.00000	4,466	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		13.00000	13	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,662.00000	5,653	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		758.00000	764	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		207.00000	204	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		18.00000	19	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,067.00000	5,058	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		824.00000	831	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		173.00000	170	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		19.00000	20	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,968.00000	4,959	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,214.00000	1,222	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		63.00000	61	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		376.00000	381	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		625.00000	620	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		29.00000	30	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,278.00000	4,269	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		23.00000	24	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,672.00000	4,663	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,258.00000	1,266	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		57.00000	55	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		967.00000	974	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		116.00000	113	19.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		294.00000	299	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		843.00000	838	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		80.00000	83	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,529.00000	2,522	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		53.00000	55	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,202.00000	3,194	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		19.00000	20	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,968.00000	4,959	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,170.00000	1,178	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		69.00000	67	19.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,532.00000	1,541	20.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	30	20.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Call			858.00000	865	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			158.00000	154	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,579.00000	1,588	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			28.00000	27	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			125.00000	129	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,875.00000	1,868	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,485.00000	1,494	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			35.00000	33	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			824.00000	831	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			173.00000	170	19.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			118.00000	122	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,967.00000	1,961	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			35.00000	36	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,984.00000	3,976	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,485.00000	1,494	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			35.00000	33	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,626.00000	1,635	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			25.00000	24	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,851.00000	4,861	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,352.00000	3,362	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,865.00000	1,874	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			14.00000	13	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,152.00000	7,142	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,101.00000	5,111	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,602.00000	3,612	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,109.00000	2,119	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			9.00000	8	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			790.00000	797	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			190.00000	186	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			4.00000	4	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,903.00000	6,893	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,127.00000	1,134	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			76.00000	73	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			29.00000	30	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,278.00000	4,269	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,402.00000	3,412	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,406.00000	2,416	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			6.00000	5	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,439.00000	1,448	19.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.00	Put		38.00000	37	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,605.00000	2,615	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		4.00000	4	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		9.00000	9	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,208.00000	6,198	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		5.00000	5	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,754.00000	6,744	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,652.00000	3,662	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	1	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,655.00000	2,665	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		4.00000	4	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,673.00000	1,682	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		22.00000	21	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		4.00000	4	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,853.00000	6,843	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,552.00000	3,562	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		1.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,555.00000	2,565	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		5.00000	4	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		4.00000	4	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,953.00000	6,943	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,502.00000	3,512	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		1.00000	1	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,506.00000	2,515	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		5.00000	5	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		3.00000	3	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,003.00000	6,993	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,751.00000	3,762	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,754.00000	2,764	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		3.00000	3	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,769.00000	1,778	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		18.00000	17	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,801.00000	3,812	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		1.00000	1	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,804.00000	2,814	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		3.00000	3	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,817.00000	1,826	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		16.00000	15	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		5.00000	5	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,704.00000	6,694	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,951.00000	3,961	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		1.00000	1	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,953.00000	2,963	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		3.00000	2	26.42	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	6.45	Call			1,962.00000	1,971	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			11.00000	11	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,044.00000	1,051	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			93.00000	90	19.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			142.00000	146	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,691.00000	1,685	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			6.00000	6	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,555.00000	6,545	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			4,051.00000	4,061	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			3,053.00000	3,063	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			2.00000	2	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			2,060.00000	2,070	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			9.00000	9	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			6.00000	7	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,456.00000	6,446	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,101.00000	4,111	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			3,103.00000	3,113	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			2.00000	2	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			7.00000	7	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,406.00000	6,396	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,151.00000	4,161	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,153.00000	3,163	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			2.00000	2	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,159.00000	2,168	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			8.00000	8	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			7.00000	8	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,356.00000	6,347	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			4,001.00000	4,011	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			3,003.00000	3,013	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			2.00000	2	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			2,011.00000	2,020	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			10.00000	9	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			6.00000	6	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,505.00000	6,495	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,351.00000	4,361	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,357.00000	2,367	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			6.00000	6	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,393.00000	1,402	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			42.00000	41	19.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			9.00000	9	36.17	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	14.55	Put			6,158.00000	6,149	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,451.00000	4,461	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,452.00000	3,462	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,456.00000	2,466	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			5.00000	5	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			56.00000	58	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,105.00000	3,097	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			10.00000	11	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,059.00000	6,050	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			13.00000	14	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,563.00000	5,553	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			2.00000	2	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,551.00000	7,541	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			40.00000	42	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,690.00000	3,681	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			7,651.00000	7,641	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			4,251.00000	4,261	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			3,252.00000	3,262	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			2,258.00000	2,267	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			7.00000	7	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			1,303.00000	1,311	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			52.00000	50	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			12.00000	13	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			5,761.00000	5,752	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			1.00000	1	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			7,751.00000	7,740	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			11.00000	12	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			5,861.00000	5,851	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			1.00000	1	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			7,850.00000	7,840	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			4,201.00000	4,211	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			3,202.00000	3,213	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			2.00000	2	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			2,208.00000	2,218	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			7.00000	7	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,258.00000	1,266	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			57.00000	55	19.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			12.00000	12	36.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			5,811.00000	5,802	36.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.20	Call			1.00000	1	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			7,800.00000	7,790	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	11	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			0.00000	6,000	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	1	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			0.00000	7,990	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.55090		8.54090		21.17	0.00	0	77.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			589.00000	596	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			598.00000	595	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			676.00000	683	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			485.00000	482	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			653.00000	660	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			513.00000	509	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			700.00000	706	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			459.00000	455	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			749.00000	755	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			408.00000	405	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			802.00000	808	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			361.00000	357	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			631.00000	638	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			540.00000	537	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			570.00000	577	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			630.00000	626	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			610.00000	617	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			569.00000	566	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			148.00000	152	28.07	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,657.00000	2,651	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			85.00000	88	30.71	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,844.00000	3,837	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			404.00000	410	22.92	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,013.00000	1,009	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			270.00000	276	24.97	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,579.00000	1,575	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			535.00000	542	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			694.00000	691	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			518.00000	525	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			727.00000	724	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			471.00000	478	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			830.00000	827	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			429.00000	436	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			938.00000	935	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			457.00000	463	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			866.00000	862	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			486.00000	493	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			795.00000	792	22.05	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	9.30	Call			369.00000	375	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,128.00000	1,124	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			348.00000	354	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,207.00000	1,203	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			319.00000	325	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,328.00000	1,324	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			338.00000	344	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,247.00000	1,243	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			302.00000	308	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,411.00000	1,407	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			302.00000	308	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,411.00000	1,407	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			119.00000	123	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,078.00000	3,072	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			310.00000	316	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,369.00000	1,365	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			263.00000	269	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,622.00000	1,618	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			243.00000	249	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,752.00000	1,748	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			215.00000	220	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,974.00000	1,969	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			237.00000	243	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,796.00000	1,792	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			256.00000	262	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,665.00000	1,661	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			256.00000	262	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,665.00000	1,661	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			231.00000	237	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,840.00000	1,836	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			231.00000	237	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,840.00000	1,836	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			195.00000	201	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,154.00000	2,150	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			191.00000	196	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,200.00000	2,195	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			200.00000	205	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,109.00000	2,105	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			186.00000	191	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,245.00000	2,240	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			172.00000	177	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,381.00000	2,376	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			151.00000	156	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,610.00000	2,605	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			134.00000	138	28.49	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 15/03/2010 Currency Future	11.25	Put		2,843.00000	2,837	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		137.00000	142	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,796.00000	2,791	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		144.00000	149	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,703.00000	2,698	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		140.00000	145	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,750.00000	2,744	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		163.00000	168	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,472.00000	2,467	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		167.00000	172	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,427.00000	2,422	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		155.00000	160	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,564.00000	2,559	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		148.00000	152	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,657.00000	2,651	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		159.00000	164	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,518.00000	2,513	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		176.00000	182	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,335.00000	2,331	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		186.00000	191	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,245.00000	2,240	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		167.00000	172	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,427.00000	2,422	27.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		131.00000	135	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,890.00000	2,884	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		122.00000	127	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,022.00000	3,016	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		128.00000	132	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,937.00000	2,931	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		128.00000	132	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,937.00000	2,931	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		125.00000	129	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,984.00000	2,978	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		111.00000	115	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,220.00000	3,214	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		122.00000	126	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,031.00000	3,025	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		107.00000	110	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,316.00000	3,309	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		116.00000	120	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,126.00000	3,120	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		114.00000	118	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,173.00000	3,167	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		285.00000	291	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,494.00000	1,490	24.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.05	Call			243.00000	249	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,752.00000	1,748	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			220.00000	226	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,929.00000	1,925	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			210.00000	215	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,019.00000	2,014	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			77.00000	80	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,086.00000	4,079	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			328.00000	334	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,287.00000	1,283	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			114.00000	118	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,173.00000	3,167	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			48.00000	50	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,207.00000	5,199	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			358.00000	364	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,167.00000	1,163	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			163.00000	168	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,472.00000	2,467	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			51.00000	53	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,060.00000	5,052	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			380.00000	386	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,089.00000	1,085	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			53.00000	55	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,962.00000	4,954	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			392.00000	398	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,051.00000	1,047	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			144.00000	149	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,703.00000	2,698	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			54.00000	56	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,913.00000	4,905	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			416.00000	423	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			975.00000	972	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			56.00000	58	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,815.00000	4,807	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			102.00000	106	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,411.00000	3,405	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			44.00000	46	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,453.00000	5,445	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			293.00000	299	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,452.00000	1,448	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			109.00000	113	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,268.00000	3,262	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			104.00000	108	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,363.00000	3,357	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			44.00000	46	33.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,404.00000	5,395	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		102.00000	106	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,411.00000	3,405	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		98.00000	101	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,507.00000	3,500	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		94.00000	97	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,603.00000	3,596	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		41.00000	42	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,650.00000	5,641	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		278.00000	284	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,537.00000	1,533	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		131.00000	135	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,890.00000	2,884	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		104.00000	108	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,363.00000	3,357	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		100.00000	104	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,459.00000	3,453	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		43.00000	45	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,502.00000	5,494	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		46.00000	48	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,305.00000	5,297	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		369.00000	375	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,128.00000	1,124	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		52.00000	54	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,011.00000	5,003	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		502.00000	508	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		761.00000	758	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		58.00000	61	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,717.00000	4,710	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		457.00000	463	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		866.00000	862	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		181.00000	186	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,290.00000	2,285	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		140.00000	145	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,750.00000	2,744	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		55.00000	57	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,864.00000	4,856	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		159.00000	164	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,518.00000	2,513	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		125.00000	129	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,984.00000	2,978	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		50.00000	52	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,109.00000	5,101	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		191.00000	196	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,200.00000	2,195	27.01	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	10.65	Call			181.00000	186	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,290.00000	2,285	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			57.00000	60	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,766.00000	4,759	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			443.00000	449	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			902.00000	898	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			49.00000	51	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,158.00000	5,150	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			60.00000	62	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,669.00000	4,661	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			205.00000	210	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,064.00000	2,059	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			63.00000	66	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,522.00000	4,515	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			210.00000	215	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,019.00000	2,014	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			65.00000	67	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,474.00000	4,467	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			68.00000	70	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,377.00000	4,369	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			226.00000	231	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,885.00000	1,880	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			215.00000	220	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,974.00000	1,969	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			66.00000	69	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,425.00000	4,418	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			250.00000	255	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,709.00000	1,705	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			79.00000	82	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,038.00000	4,031	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			775.00000	781	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			384.00000	380	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			857.00000	863	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			317.00000	313	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			278.00000	284	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,537.00000	1,533	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			82.00000	85	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,941.00000	3,934	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			887.00000	892	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			296.00000	291	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			83.00000	86	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,892.00000	3,886	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			237.00000	243	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,796.00000	1,792	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			226.00000	231	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,885.00000	1,880	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		72.00000	75	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,231.00000	4,224	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		829.00000	835	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		338.00000	334	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		270.00000	276	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,579.00000	1,575	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		80.00000	83	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,989.00000	3,982	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		916.00000	922	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		276.00000	271	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		293.00000	299	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,452.00000	1,448	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,078.00000	1,084	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		187.00000	183	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		338.00000	344	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,247.00000	1,243	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		83.00000	86	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,892.00000	3,886	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,113.00000	1,119	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		172.00000	168	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,148.00000	1,154	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		158.00000	153	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		358.00000	364	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,167.00000	1,163	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		87.00000	90	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,796.00000	3,789	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,187.00000	1,193	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		146.00000	142	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,891.00000	4,901	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,395.00000	3,405	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		4.00000	4	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,924.00000	1,932	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		33.00000	31	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		74.00000	77	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,183.00000	4,176	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		23.00000	24	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,132.00000	7,123	35.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,141.00000	5,151	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,644.00000	3,654	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		3.00000	3	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,163.00000	2,172	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	21	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.40	Call			25.00000	26	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,884.00000	6,875	35.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,349.00000	1,355	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			108.00000	104	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			416.00000	423	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			975.00000	972	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			392.00000	398	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,051.00000	1,047	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			310.00000	316	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,369.00000	1,365	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			96.00000	99	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,555.00000	3,548	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,445.00000	3,455	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			4.00000	4	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,456.00000	2,465	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			15.00000	14	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,518.00000	1,525	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			77.00000	74	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			92.00000	95	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,651.00000	3,644	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			61.00000	63	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,620.00000	4,612	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,594.00000	3,604	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	3	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,603.00000	2,613	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			12.00000	12	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,650.00000	1,657	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			59.00000	56	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,653.00000	2,662	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			12.00000	11	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,695.00000	1,702	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			54.00000	51	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,694.00000	3,704	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			3.00000	3	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,702.00000	2,711	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			11.00000	10	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,740.00000	1,748	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			49.00000	47	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			947.00000	953	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			256.00000	252	19.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,495.00000	3,504	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			4.00000	4	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,505.00000	2,514	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			14.00000	13	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,562.00000	1,569	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.05	Put		71.00000	68	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,793.00000	3,803	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	2	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,800.00000	2,810	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		10.00000	9	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,831.00000	1,839	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		40.00000	38	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,011.00000	1,017	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		220.00000	216	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,843.00000	3,853	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,850.00000	2,859	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		9.00000	8	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,877.00000	1,885	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		37.00000	35	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,044.00000	1,050	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		203.00000	199	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		88.00000	92	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,747.00000	3,741	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,993.00000	4,003	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		2.00000	2	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,998.00000	3,008	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		7.00000	7	23.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		2,018.00000	2,026	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		27.00000	25	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		62.00000	65	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,571.00000	4,564	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		4,042.00000	4,052	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		2.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		3,048.00000	3,057	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		7.00000	7	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,066.00000	2,074	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		25.00000	24	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,142.00000	4,152	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,147.00000	3,157	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		6.00000	6	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,267.00000	1,273	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		126.00000	122	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,092.00000	4,102	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,097.00000	3,107	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	6	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,115.00000	2,123	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		24.00000	22	20.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,227.00000	1,233	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			136.00000	132	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,943.00000	3,953	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,949.00000	2,958	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	7	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,971.00000	1,979	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			30.00000	28	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,192.00000	4,202	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,197.00000	3,206	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			6.00000	5	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,212.00000	2,220	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			21.00000	20	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,307.00000	1,314	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			116.00000	113	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,341.00000	4,351	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,346.00000	3,355	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			5.00000	4	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,358.00000	2,367	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			17.00000	16	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,432.00000	1,439	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			91.00000	88	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,441.00000	4,451	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			75.00000	78	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,135.00000	4,128	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			41.00000	43	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,600.00000	5,592	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			19.00000	20	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,578.00000	7,569	35.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			40.00000	42	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,699.00000	5,691	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			18.00000	19	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,677.00000	7,668	35.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,242.00000	4,252	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,246.00000	3,256	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	5	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,260.00000	2,269	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			20.00000	18	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			39.00000	40	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,798.00000	5,789	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			18.00000	19	36.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.30	Put		7,777.00000	7,768	36.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call		37.00000	39	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put		5,896.00000	5,888	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call		17.00000	18	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put		7,876.00000	7,867	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call		38.00000	40	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put		5,847.00000	5,839	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call		17.00000	18	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put		7,827.00000	7,817	36.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call		0.00000	37	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put		0.00000	6,036	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call		0.00000	17	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		0.00000	8,016	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.69160	8.68210		21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		696.00000	706	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		714.00000	715	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		778.00000	787	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		596.00000	596	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		756.00000	766	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		624.00000	624	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		800.00000	809	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		568.00000	567	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		845.00000	855	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		513.00000	513	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		894.00000	903	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		462.00000	461	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		678.00000	688	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		746.00000	746	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		736.00000	746	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		654.00000	654	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		716.00000	726	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		684.00000	684	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		151.00000	157	28.78	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,619.00000	3,616	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		485.00000	495	23.01	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,203.00000	1,203	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		660.00000	670	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		778.00000	778	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		643.00000	653	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		811.00000	811	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		594.00000	604	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		912.00000	912	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		626.00000	636	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		844.00000	844	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		579.00000	589	22.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.05	Put			947.00000	947	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			536.00000	546	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,054.00000	1,054	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			550.00000	560	22.39	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,018.00000	1,018	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			564.00000	574	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			982.00000	982	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			610.00000	620	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			878.00000	878	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			462.00000	471	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,280.00000	1,280	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			430.00000	439	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,398.00000	1,398	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			451.00000	460	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,319.00000	1,319	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			410.00000	420	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,478.00000	1,478	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			440.00000	450	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,358.00000	1,358	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			166.00000	172	28.35	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,384.00000	3,381	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			420.00000	429	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,438.00000	1,438	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			366.00000	375	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,684.00000	1,684	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			343.00000	352	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,811.00000	1,810	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			309.00000	317	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,026.00000	2,026	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			335.00000	345	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,853.00000	1,853	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			358.00000	367	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,726.00000	1,726	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			485.00000	495	23.01	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,203.00000	1,203	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,027.00000	1,036	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			345.00000	344	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			401.00000	410	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,519.00000	1,518	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			383.00000	392	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,601.00000	1,600	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			350.00000	359	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,768.00000	1,768	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			322.00000	331	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,940.00000	1,939	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.40	Call			138.00000	144	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,856.00000	3,852	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			999.00000	1,008	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			367.00000	366	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			392.00000	401	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,560.00000	1,559	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			374.00000	384	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,642.00000	1,642	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			328.00000	337	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,896.00000	1,896	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			315.00000	324	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,983.00000	1,982	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			136.00000	141	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,903.00000	3,900	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			919.00000	928	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			437.00000	436	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			383.00000	392	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,601.00000	1,600	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			322.00000	331	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,940.00000	1,939	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			296.00000	305	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,114.00000	2,113	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			129.00000	134	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,047.00000	4,043	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			358.00000	367	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,726.00000	1,726	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			315.00000	324	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,983.00000	1,982	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			302.00000	311	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,070.00000	2,070	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			290.00000	299	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,158.00000	2,158	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			279.00000	288	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,247.00000	2,246	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			122.00000	128	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,190.00000	4,186	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			945.00000	954	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			413.00000	412	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			392.00000	401	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,560.00000	1,559	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			131.00000	137	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,999.00000	3,995	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,179.00000	1,187	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			247.00000	245	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			473.00000	483	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,241.00000	1,241	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			374.00000	384	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,642.00000	1,642	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,212.00000	1,220	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			230.00000	228	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			401.00000	410	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,519.00000	1,518	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			148.00000	154	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,666.00000	3,663	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,249.00000	1,257	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			217.00000	215	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			497.00000	507	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,165.00000	1,165	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			473.00000	483	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,241.00000	1,241	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			145.00000	152	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,713.00000	3,710	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,287.00000	1,294	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			205.00000	203	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			510.00000	519	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,128.00000	1,128	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,932.00000	4,942	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,441.00000	3,450	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			9.00000	9	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,997.00000	2,005	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			65.00000	63	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			215.00000	223	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,783.00000	2,781	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			74.00000	78	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,642.00000	5,636	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			47.00000	50	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,115.00000	7,108	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,182.00000	5,192	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,689.00000	3,699	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	7	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,228.00000	2,236	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			45.00000	45	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			240.00000	248	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,558.00000	2,556	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			133.00000	139	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,951.00000	3,947	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			80.00000	84	31.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,398.00000	5,392	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call		51.00000	54	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,869.00000	6,862	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,483.00000	1,490	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		150.00000	149	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		523.00000	532	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,091.00000	1,091	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		451.00000	460	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,319.00000	1,319	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		169.00000	176	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,337.00000	3,334	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,491.00000	3,500	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	8	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,512.00000	2,521	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		30.00000	29	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,606.00000	1,614	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		124.00000	122	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		220.00000	228	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,738.00000	2,736	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		104.00000	109	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,622.00000	4,617	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,704.00000	2,713	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		22.00000	21	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,776.00000	1,784	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		94.00000	92	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		160.00000	166	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,477.00000	3,474	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		111.00000	117	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,429.00000	4,425	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		206.00000	214	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,874.00000	2,872	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		140.00000	146	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,808.00000	3,805	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		99.00000	103	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,767.00000	4,762	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,739.00000	3,748	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	7	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,752.00000	2,761	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	20	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,819.00000	1,827	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		87.00000	86	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,056.00000	1,064	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		324.00000	323	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		198.00000	205	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,966.00000	2,964	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		95.00000	100	30.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,863.00000	4,858	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,590.00000	3,599	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	8	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,608.00000	2,617	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	25	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,690.00000	1,698	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		108.00000	106	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		972.00000	980	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		390.00000	389	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		285.00000	293	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,203.00000	2,202	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		186.00000	193	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,104.00000	3,102	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		91.00000	95	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,009.00000	5,004	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,540.00000	3,550	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,560.00000	2,568	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		27.00000	27	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,648.00000	1,656	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		115.00000	114	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		183.00000	190	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,151.00000	3,148	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		127.00000	132	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,094.00000	4,091	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		89.00000	94	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,057.00000	5,052	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		274.00000	283	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,292.00000	2,291	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		179.00000	186	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,197.00000	3,194	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		124.00000	130	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,142.00000	4,139	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		88.00000	92	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,106.00000	5,101	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		194.00000	201	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,012.00000	3,010	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		94.00000	98	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,912.00000	4,907	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,788.00000	3,798	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,801.00000	2,810	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		19.00000	18	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,863.00000	1,871	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		81.00000	80	19.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,086.00000	1,094	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		304.00000	302	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		309.00000	317	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,026.00000	2,026	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		202.00000	210	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,920.00000	2,918	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		97.00000	102	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,815.00000	4,810	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,838.00000	3,848	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,849.00000	2,858	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		17.00000	17	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,907.00000	1,916	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		75.00000	74	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,116.00000	1,124	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		284.00000	283	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,888.00000	3,897	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	6	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,898.00000	2,907	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		16.00000	16	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,952.00000	1,960	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		70.00000	69	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,147.00000	1,155	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		265.00000	264	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		211.00000	218	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,829.00000	2,827	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		143.00000	149	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,761.00000	3,757	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		100.00000	105	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,718.00000	4,714	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		4,037.00000	4,046	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		5.00000	4	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		3,045.00000	3,054	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		13.00000	13	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,088.00000	2,096	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		56.00000	55	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		225.00000	232	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,692.00000	2,691	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		106.00000	111	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,574.00000	4,569	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,086.00000	4,096	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	4	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,094.00000	3,104	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		12.00000	12	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,134.00000	2,143	20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.60	Put		52.00000	51	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		229.00000	237	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,647.00000	2,646	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		154.00000	160	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,572.00000	3,568	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		108.00000	113	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,525.00000	4,521	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,136.00000	4,145	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,144.00000	3,153	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	12	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,181.00000	2,189	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		49.00000	48	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,325.00000	1,333	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		193.00000	191	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		234.00000	242	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,602.00000	2,601	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		157.00000	163	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,524.00000	3,521	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		110.00000	115	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,477.00000	4,473	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,185.00000	4,195	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		3.00000	3	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,193.00000	3,203	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		11.00000	11	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,363.00000	1,371	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		181.00000	180	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,987.00000	3,997	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	5	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,996.00000	3,005	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		13.00000	13	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		2,042.00000	2,050	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		60.00000	59	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		69.00000	73	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,887.00000	5,881	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		190.00000	197	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,058.00000	3,056	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		68.00000	72	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		5,936.00000	5,930	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		67.00000	71	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		5,985.00000	5,979	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		4,384.00000	4,393	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		3,391.00000	3,401	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		9.00000	9	24.02	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	6.30	Call			2,416.00000	2,425	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			34.00000	34	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,523.00000	1,531	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			141.00000	139	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			869.00000	878	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			487.00000	487	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			120.00000	125	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,238.00000	4,234	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			73.00000	77	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,691.00000	5,685	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,434.00000	4,443	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,464.00000	2,473	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			32.00000	31	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,564.00000	1,572	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			132.00000	131	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			41.00000	44	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,609.00000	7,602	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,334.00000	4,344	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,342.00000	3,351	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,369.00000	2,378	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			37.00000	36	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			72.00000	76	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,740.00000	5,734	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			40.00000	42	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,708.00000	7,701	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,235.00000	4,244	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,243.00000	3,252	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	11	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,275.00000	2,283	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			42.00000	42	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,403.00000	1,411	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			171.00000	169	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			70.00000	74	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			5,838.00000	5,832	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			39.00000	41	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			7,807.00000	7,800	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			38.00000	40	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			7,906.00000	7,899	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			38.00000	41	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			7,856.00000	7,849	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			0.00000	283	26.28	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	10.70	Put		0.00000	2,291	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		0.00000	130	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		0.00000	4,139	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		0.00000	69	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		0.00000	6,077	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		0.00000	39	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		0.00000	8,047	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		0.00000	69	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		0.00000	6,077	32.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.38700	13.29200		17.67	14,283,929.00	1,067	22,836.00
£ / R On 14/09/2009 Currency Future	13.30	Call		373.00000	446	17.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		381.00000	359	17.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		477.00000	554	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		285.00000	267	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		450.00000	526	17.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		308.00000	289	17.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		477.00000	554	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		285.00000	267	17.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		536.00000	614	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		244.00000	227	17.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		567.00000	646	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		225.00000	209	17.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		599.00000	679	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		207.00000	192	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		397.00000	471	17.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		355.00000	334	17.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		315.00000	378	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		473.00000	441	17.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		251.00000	307	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		609.00000	570	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		298.00000	359	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		506.00000	472	17.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		333.00000	398	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		441.00000	411	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		333.00000	398	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		441.00000	411	17.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		281.00000	341	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		539.00000	504	18.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		352.00000	421	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		410.00000	384	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		450.00000	526	17.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		308.00000	289	17.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		423.00000	498	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		331.00000	311	17.50	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 14/09/2009 Currency Future	12.90	Call			599.00000	679	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			207.00000	192	17.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			701.00000	782	17.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			159.00000	145	17.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			632.00000	712	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			190.00000	175	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			506.00000	584	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			264.00000	247	17.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			266.00000	323	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			574.00000	536	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			251.00000	307	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			609.00000	570	18.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			151.00000	192	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			959.00000	905	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			212.00000	262	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			720.00000	675	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			189.00000	236	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			797.00000	749	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			200.00000	249	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			758.00000	712	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			189.00000	236	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			797.00000	749	19.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			160.00000	202	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			918.00000	865	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			128.00000	165	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,086.00000	1,028	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			135.00000	174	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,043.00000	987	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			151.00000	192	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			959.00000	905	19.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			115.00000	149	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,173.00000	1,112	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			103.00000	135	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,261.00000	1,198	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			98.00000	128	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,306.00000	1,241	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			121.00000	157	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,129.00000	1,070	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			68.00000	92	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,626.00000	1,555	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			53.00000	73	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,861.00000	1,786	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			35.00000	48	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,343.00000	2,261	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			42.00000	58	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.35	Put		2,100.00000	2,021	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		46.00000	64	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,004.00000	1,927	23.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		51.00000	69	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,909.00000	1,832	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		68.00000	92	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,626.00000	1,555	22.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		88.00000	116	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,396.00000	1,329	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		75.00000	101	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,533.00000	1,464	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		53.00000	73	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,861.00000	1,786	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		58.00000	80	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,766.00000	1,693	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		65.00000	87	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,673.00000	1,600	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		56.00000	76	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,814.00000	1,739	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		61.00000	83	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,719.00000	1,646	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		71.00000	96	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,579.00000	1,509	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		65.00000	87	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,673.00000	1,600	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		44.00000	61	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,052.00000	1,974	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		48.00000	66	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,956.00000	1,879	23.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		79.00000	106	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,487.00000	1,419	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		42.00000	58	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,100.00000	2,021	23.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		35.00000	48	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,343.00000	2,261	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		39.00000	54	23.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,197.00000	2,117	23.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		34.00000	46	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,392.00000	2,309	24.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		33.00000	44	24.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,441.00000	2,357	24.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		38.00000	52	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,246.00000	2,165	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		109.00000	142	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,217.00000	1,155	20.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call			31.00000	41	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,539.00000	2,454	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			83.00000	111	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,441.00000	1,374	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			71.00000	96	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,579.00000	1,509	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			41.00000	56	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,149.00000	2,069	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			121.00000	157	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,129.00000	1,070	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			169.00000	213	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			877.00000	826	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			179.00000	225	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			837.00000	788	19.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			143.00000	183	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,001.00000	946	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			93.00000	122	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,351.00000	1,285	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			44.00000	61	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,052.00000	1,974	23.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			29.00000	38	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,637.00000	2,551	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			41.00000	56	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,149.00000	2,069	23.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			31.00000	41	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,539.00000	2,454	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			29.00000	38	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,637.00000	2,551	25.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			27.00000	36	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,735.00000	2,649	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			25.00000	34	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,833.00000	2,747	26.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			56.00000	76	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,814.00000	1,739	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			36.00000	50	24.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,294.00000	2,213	24.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			32.00000	43	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,490.00000	2,406	24.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			36.00000	50	24.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,294.00000	2,213	24.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			30.00000	40	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,588.00000	2,503	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			28.00000	37	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,686.00000	2,600	25.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			26.00000	35	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.05	Put			2,784.00000	2,698	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			109.00000	142	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,217.00000	1,155	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			22.00000	30	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,030.00000	2,943	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			143.00000	183	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,001.00000	946	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			83.00000	111	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,441.00000	1,374	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			51.00000	69	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,909.00000	1,832	22.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			88.00000	116	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,396.00000	1,329	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			224.00000	276	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			682.00000	639	18.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			200.00000	249	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			758.00000	712	19.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			160.00000	202	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			918.00000	865	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			93.00000	122	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,351.00000	1,285	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			212.00000	262	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			720.00000	675	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			237.00000	291	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			645.00000	604	18.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			115.00000	149	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,173.00000	1,112	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			266.00000	323	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			574.00000	536	18.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,192.00000	5,287	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,692.00000	3,791	32.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	4	32.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,211.00000	2,307	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			19.00000	20	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			811.00000	895	17.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			119.00000	108	17.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			15.00000	19	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,823.00000	3,732	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			6.00000	8	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,314.00000	5,221	33.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			3.00000	4	36.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,811.00000	6,717	36.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,642.00000	5,737	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	33.18	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 14/09/2009 Currency Future	9.15	Call			4,142.00000	4,239	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	2	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,653.00000	2,749	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			11.00000	12	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,195.00000	1,291	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			53.00000	54	18.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			19.00000	24	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,377.00000	3,287	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			8.00000	10	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,866.00000	4,773	32.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			4.00000	5	35.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,362.00000	6,268	35.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,892.00000	5,987	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,392.00000	4,488	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	1	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,900.00000	2,996	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	9	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,434.00000	1,530	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			42.00000	43	20.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			21.00000	28	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,129.00000	3,041	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			10.00000	12	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,618.00000	4,525	31.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			4.00000	5	35.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,112.00000	6,018	35.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			773.00000	856	17.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			131.00000	119	17.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			889.00000	974	16.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			97.00000	87	16.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			737.00000	819	17.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			145.00000	132	17.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			666.00000	747	17.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			174.00000	160	17.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			929.00000	1,014	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			87.00000	77	16.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			850.00000	934	16.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			108.00000	97	16.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			632.00000	712	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			190.00000	175	17.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			352.00000	421	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			410.00000	384	17.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			737.00000	819	17.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			145.00000	132	17.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			423.00000	498	17.50	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 14/09/2009 Currency Future	13.20	Put			331.00000	311	17.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call			3,393.00000	3,493	30.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put			1.00000	6	30.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call			2,407.00000	2,503	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put			15.00000	16	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call			17.00000	21	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put			3,625.00000	3,534	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call			5.00000	7	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put			5,613.00000	5,520	34.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Call			2.00000	3	37.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,610.00000	7,516	37.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,292.00000	4,388	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	1	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,294.00000	3,393	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			2.00000	6	30.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,309.00000	2,405	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			17.00000	18	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,338.00000	1,434	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			46.00000	47	19.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			16.00000	20	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,724.00000	3,633	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			5.00000	7	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,713.00000	5,620	34.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			2.00000	2	38.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,710.00000	7,615	38.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,192.00000	4,289	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	2	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,195.00000	3,294	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			3.00000	7	29.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,243.00000	1,339	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			51.00000	52	18.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			5.00000	6	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,813.00000	5,719	34.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			2.00000	2	38.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,810.00000	7,715	38.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,146.00000	3,244	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			4.00000	7	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,162.00000	2,259	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			20.00000	22	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			15.00000	19	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,873.00000	3,782	29.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			5.00000	6	34.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,863.00000	5,769	34.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			2.00000	2	38.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,860.00000	7,765	38.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.30	Call			0.00000	4,090	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	3	33.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	3,095	28.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	8	28.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	2,113	23.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			0.00000	26	23.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	1,149	17.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			0.00000	62	17.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			0.00000	17	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Put			0.00000	3,930	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call			0.00000	6	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put			0.00000	5,919	34.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call			0.00000	2	38.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put			0.00000	7,915	38.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.64240		13.51730		18.37	17,735,120.00	1,300	13,794.00
£ / R On 14/12/2009 Currency Future	13.50	Call			626.00000	720	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			609.00000	577	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			718.00000	817	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			501.00000	475	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			671.00000	767	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			553.00000	525	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			694.00000	792	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			527.00000	499	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			768.00000	870	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			451.00000	427	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			794.00000	897	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			427.00000	405	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			821.00000	925	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			404.00000	383	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			570.00000	654	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			702.00000	661	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			503.00000	580	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			836.00000	788	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			503.00000	580	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			836.00000	788	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			552.00000	635	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			735.00000	692	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			552.00000	635	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			735.00000	692	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			570.00000	654	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			702.00000	661	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			588.00000	675	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			670.00000	633	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			588.00000	675	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			670.00000	633	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.45	Call			648.00000	743	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			581.00000	551	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			535.00000	616	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			768.00000	723	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			607.00000	697	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			639.00000	605	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			535.00000	616	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			768.00000	723	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			821.00000	925	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			404.00000	383	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			906.00000	1,013	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			338.00000	321	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			877.00000	983	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			359.00000	341	17.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			588.00000	675	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			670.00000	633	18.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			519.00000	598	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			802.00000	755	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			383.00000	446	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,166.00000	1,104	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			459.00000	531	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			942.00000	889	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			445.00000	516	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			978.00000	924	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			445.00000	516	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			978.00000	924	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			432.00000	501	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,015.00000	959	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			395.00000	459	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,128.00000	1,067	19.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			351.00000	410	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,284.00000	1,218	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			372.00000	434	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,205.00000	1,142	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			362.00000	422	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,244.00000	1,179	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			341.00000	399	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,324.00000	1,256	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			273.00000	320	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,656.00000	1,578	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			281.00000	329	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,613.00000	1,537	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			322.00000	377	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,405.00000	1,335	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			305.00000	357	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 14/12/2009 Currency Future	14.70	Put			1,487.00000	1,414	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			288.00000	338	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,571.00000	1,496	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			259.00000	304	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,742.00000	1,661	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			246.00000	288	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,828.00000	1,746	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			233.00000	274	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,916.00000	1,832	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			189.00000	225	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,272.00000	2,182	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			432.00000	501	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,015.00000	959	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			407.00000	473	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,089.00000	1,030	19.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			488.00000	563	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			870.00000	821	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			322.00000	377	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,405.00000	1,335	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			419.00000	487	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,052.00000	994	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			332.00000	388	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,364.00000	1,295	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			313.00000	367	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,446.00000	1,374	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			296.00000	347	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,529.00000	1,455	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			239.00000	281	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,872.00000	1,789	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			503.00000	580	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			836.00000	788	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			473.00000	547	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			906.00000	855	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			419.00000	487	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,052.00000	994	19.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			332.00000	388	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,364.00000	1,295	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			266.00000	312	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,699.00000	1,620	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			313.00000	367	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,446.00000	1,374	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			252.00000	296	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,785.00000	1,704	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			488.00000	563	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			870.00000	821	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 14/12/2009 Currency Future	14.40	Call			362.00000	422	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,244.00000	1,179	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			273.00000	320	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,656.00000	1,578	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			372.00000	434	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,205.00000	1,142	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,218.00000	5,344	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,736.00000	3,862	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			18.00000	20	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,272.00000	2,397	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			55.00000	54	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			997.00000	1,108	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			280.00000	266	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			167.00000	201	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,450.00000	2,359	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			71.00000	90	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,854.00000	3,747	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			34.00000	42	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,316.00000	5,200	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			19.00000	23	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,802.00000	6,681	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,668.00000	5,793	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,178.00000	4,303	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	11	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,708.00000	2,835	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			41.00000	42	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,324.00000	1,448	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			156.00000	156	17.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			216.00000	254	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,049.00000	1,962	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			91.00000	113	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,424.00000	3,321	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			42.00000	52	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,874.00000	4,760	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			22.00000	26	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,355.00000	6,234	28.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,917.00000	6,043	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,424.00000	4,549	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	7	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,952.00000	3,079	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			35.00000	36	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,538.00000	1,659	17.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.10	Put			120.00000	117	17.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			105.00000	129	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,187.00000	3,087	24.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			47.00000	59	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,630.00000	4,517	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			24.00000	29	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,107.00000	5,986	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			671.00000	767	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			553.00000	525	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			935.00000	1,044	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			318.00000	302	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,129.00000	1,248	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			212.00000	205	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,062.00000	1,175	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			244.00000	232	17.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			935.00000	1,044	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			318.00000	302	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,029.00000	1,141	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			262.00000	249	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			966.00000	1,076	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			299.00000	283	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			848.00000	954	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			381.00000	361	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			743.00000	843	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			475.00000	451	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			459.00000	531	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			942.00000	889	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			694.00000	792	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			527.00000	499	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			794.00000	897	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			427.00000	405	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			768.00000	870	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			451.00000	427	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			432.00000	501	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,015.00000	959	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			648.00000	743	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			581.00000	551	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			473.00000	547	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			906.00000	855	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			626.00000	720	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			609.00000	577	18.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			3,441.00000	3,567	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			23.00000	25	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,465.00000	2,591	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			48.00000	49	20.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.10	Call			79.00000	99	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,662.00000	3,557	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			29.00000	36	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,612.00000	5,494	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			15.00000	18	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,598.00000	7,476	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,326.00000	4,450	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			8.00000	8	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,343.00000	3,469	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			26.00000	27	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,368.00000	2,494	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			51.00000	51	20.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,451.00000	1,574	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			134.00000	131	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			75.00000	94	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,758.00000	3,652	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			28.00000	35	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,711.00000	5,592	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			15.00000	18	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,697.00000	7,576	30.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,196.00000	3,323	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			29.00000	30	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,224.00000	2,348	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			56.00000	56	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			69.00000	87	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,902.00000	3,795	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			26.00000	32	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,859.00000	5,740	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			14.00000	17	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,847.00000	7,725	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,227.00000	4,352	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			10.00000	10	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,245.00000	3,371	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			28.00000	29	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,366.00000	1,490	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			148.00000	147	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			222.00000	260	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,004.00000	1,918	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			27.00000	33	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,810.00000	5,691	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			14.00000	17	30.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			7,797.00000	7,675	30.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			0.00000	4,156	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			0.00000	14	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			0.00000	3,176	23.42	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	10.50	Put		0.00000	34	23.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	2,204	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		0.00000	61	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		0.00000	1,327	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		0.00000	184	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		0.00000	236	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		0.00000	2,094	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	81	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		0.00000	3,939	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	30	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		0.00000	5,888	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	17	31.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		0.00000	7,874	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.86590	13.74190		18.69	0.00	0	27.00
£ / R On 15/03/2010 Currency Future	13.75	Call		805.00000	902	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		813.00000	786	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		888.00000	990	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		697.00000	674	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		867.00000	967	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		725.00000	701	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		933.00000	1,037	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		642.00000	621	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,005.00000	1,112	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		563.00000	546	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		825.00000	923	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		783.00000	757	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		750.00000	842	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		908.00000	876	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		700.00000	787	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,008.00000	971	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		768.00000	861	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		876.00000	845	18.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		786.00000	881	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		844.00000	815	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		911.00000	1,013	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		669.00000	647	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		846.00000	945	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		754.00000	729	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		733.00000	823	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		941.00000	907	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,265.00000	4,388	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		23.00000	22	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,292.00000	3,417	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		50.00000	51	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,328.00000	2,459	18.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.50	Put		86.00000	93	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,490.00000	1,615	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		248.00000	249	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		571.00000	647	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,329.00000	1,281	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		377.00000	431	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,135.00000	2,065	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		252.00000	292	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,010.00000	2,926	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		173.00000	202	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,931.00000	3,836	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,169.00000	4,292	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		27.00000	26	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,195.00000	3,320	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		53.00000	54	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,232.00000	2,366	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		91.00000	100	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,418.00000	1,542	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		276.00000	276	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		546.00000	620	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,404.00000	1,354	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		363.00000	415	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,221.00000	2,149	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		242.00000	281	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,100.00000	3,015	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		167.00000	195	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,025.00000	3,929	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,073.00000	4,196	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		31.00000	30	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,098.00000	3,223	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		56.00000	57	20.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,138.00000	2,273	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		96.00000	107	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,348.00000	1,471	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		306.00000	305	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		523.00000	594	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,481.00000	1,428	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		349.00000	400	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,308.00000	2,234	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		233.00000	270	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,191.00000	3,104	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		162.00000	189	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,120.00000	4,023	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,976.00000	4,100	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		34.00000	34	23.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.80	Call			3,001.00000	3,126	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			60.00000	60	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,047.00000	2,180	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			105.00000	114	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,283.00000	1,402	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			341.00000	336	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			501.00000	570	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,559.00000	1,504	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			336.00000	385	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,394.00000	2,319	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			224.00000	260	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,282.00000	3,194	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			155.00000	182	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,214.00000	4,116	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,829.00000	3,954	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			37.00000	38	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,856.00000	2,981	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			64.00000	65	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,921.00000	2,049	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			129.00000	134	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,193.00000	1,307	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			401.00000	391	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			470.00000	536	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,678.00000	1,620	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			315.00000	363	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,523.00000	2,447	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			212.00000	246	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,420.00000	3,330	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			146.00000	172	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,354.00000	4,256	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,927.00000	4,052	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			35.00000	36	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,953.00000	3,077	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			61.00000	61	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,005.00000	2,134	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			113.00000	118	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,252.00000	1,368	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			360.00000	352	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			490.00000	558	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,599.00000	1,542	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			329.00000	378	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,437.00000	2,363	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			220.00000	255	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,328.00000	3,239	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			152.00000	179	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.85	Put		4,260.00000	4,163	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,217.00000	4,340	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		25.00000	24	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,244.00000	3,368	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		52.00000	52	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,280.00000	2,413	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		88.00000	97	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,454.00000	1,579	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		262.00000	263	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		558.00000	633	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,366.00000	1,317	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		370.00000	423	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,178.00000	2,107	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		247.00000	286	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,055.00000	2,970	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		170.00000	199	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,978.00000	3,883	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,025.00000	4,148	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		33.00000	32	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,050.00000	3,174	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		58.00000	58	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,090.00000	2,226	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		98.00000	110	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,314.00000	1,436	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		322.00000	320	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		512.00000	582	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,520.00000	1,466	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		343.00000	392	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,351.00000	2,277	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		228.00000	265	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,236.00000	3,149	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		159.00000	185	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,167.00000	4,070	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,120.00000	4,244	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		29.00000	28	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,147.00000	3,271	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		55.00000	55	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,185.00000	2,319	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		93.00000	103	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,383.00000	1,506	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		291.00000	290	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		534.00000	607	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,443.00000	1,391	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		356.00000	407	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,264.00000	2,191	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Call			237.00000	275	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,146.00000	3,060	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			164.00000	192	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,073.00000	3,976	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,878.00000	4,003	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			36.00000	37	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,905.00000	3,029	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			63.00000	63	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,963.00000	2,091	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			121.00000	125	16.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			1,222.00000	1,337	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put			380.00000	371	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			480.00000	547	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,638.00000	1,581	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			322.00000	371	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,480.00000	2,405	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			216.00000	251	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,374.00000	3,285	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			149.00000	176	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,307.00000	4,210	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			825.00000	923	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			783.00000	757	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			4,459.00000	4,582	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			17.00000	16	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			3,487.00000	3,612	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	46	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			2,519.00000	2,648	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			77.00000	82	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,640.00000	1,767	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			198.00000	201	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			624.00000	705	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,182.00000	1,139	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			408.00000	466	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			1,966.00000	1,900	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			273.00000	316	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			2,831.00000	2,750	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			186.00000	217	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			3,744.00000	3,651	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			84.00000	103	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			5,642.00000	5,537	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			34.00000	42	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			7,592.00000	7,476	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			4,313.00000	4,437	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			21.00000	21	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			3,341.00000	3,466	21.44	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 15/03/2010 Currency Future	10.45	Put		49.00000	50	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,375.00000	2,506	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		83.00000	90	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,527.00000	1,653	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		235.00000	237	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		384.00000	439	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,092.00000	2,023	21.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		176.00000	206	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		3,884.00000	3,790	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		79.00000	98	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		5,787.00000	5,682	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		32.00000	39	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		7,740.00000	7,623	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		76.00000	94	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		5,884.00000	5,779	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		30.00000	37	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		7,838.00000	7,721	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		75.00000	93	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		5,933.00000	5,827	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		30.00000	36	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		7,888.00000	7,770	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		0.00000	88	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		0.00000	5,972	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		0.00000	33	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		0.00000	7,918	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.08770	13.96860		18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		979.00000	1,083	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		960.00000	946	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,060.00000	1,168	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		841.00000	830	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,039.00000	1,146	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		870.00000	858	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,102.00000	1,213	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		784.00000	775	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,147.00000	1,259	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		729.00000	722	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		979.00000	1,083	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		960.00000	946	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		924.00000	1,025	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,056.00000	1,037	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		873.00000	971	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,155.00000	1,133	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		942.00000	1,044	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,024.00000	1,006	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		960.00000	1,063	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.00	Put			992.00000	976	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			999.00000	1,104	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			930.00000	916	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,218.00000	1,333	17.97	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			649.00000	645	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,081.00000	1,190	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			812.00000	802	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			294.00000	338	23.93	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,826.00000	3,750	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,018.00000	1,125	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			900.00000	887	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			907.00000	1,007	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,088.00000	1,069	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,081.00000	1,190	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			812.00000	802	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			999.00000	1,104	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			930.00000	916	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,170.00000	1,283	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			702.00000	696	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,194.00000	1,308	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			675.00000	670	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,293.00000	1,411	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			575.00000	573	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,243.00000	1,358	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			624.00000	620	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			767.00000	856	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,398.00000	1,369	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			841.00000	936	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,223.00000	1,198	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,882.00000	2,010	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			264.00000	272	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,525.00000	1,650	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			406.00000	412	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			590.00000	663	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			1,972.00000	1,925	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			424.00000	481	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,806.00000	2,743	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			308.00000	353	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,689.00000	3,615	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			228.00000	264	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,609.00000	4,526	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,920.00000	2,048	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			252.00000	260	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,558.00000	1,684	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			390.00000	397	17.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Call		1,268.00000	1,384	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		599.00000	596	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		857.00000	953	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,188.00000	1,166	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		600.00000	674	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,931.00000	1,886	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		432.00000	489	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,763.00000	2,701	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		313.00000	358	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,644.00000	3,570	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		232.00000	268	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,563.00000	4,480	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,375.00000	5,495	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	7	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,920.00000	4,041	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		52.00000	54	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,502.00000	2,625	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		133.00000	138	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,373.00000	1,493	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		505.00000	505	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		462.00000	522	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,594.00000	2,535	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		286.00000	328	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,917.00000	3,840	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		183.00000	212	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,314.00000	5,225	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		118.00000	140	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,749.00000	6,653	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,821.00000	5,941	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	3	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,352.00000	4,471	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		33.00000	33	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,908.00000	3,027	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		89.00000	89	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,663.00000	1,789	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		344.00000	351	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		535.00000	602	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,216.00000	2,164	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		328.00000	374	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,509.00000	3,437	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		208.00000	241	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,890.00000	4,804	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		136.00000	160	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,317.00000	6,222	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,070.00000	6,190	21.60	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 14/06/2010 Currency Future	7.90	Put		2.00000	2	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,592.00000	4,711	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		24.00000	24	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,141.00000	3,262	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		73.00000	74	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,845.00000	1,972	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		276.00000	284	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		580.00000	652	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,012.00000	1,965	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		354.00000	404	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,286.00000	3,216	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		225.00000	260	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,656.00000	4,572	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		147.00000	171	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,078.00000	5,984	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,496.00000	4,615	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		27.00000	27	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,530.00000	3,651	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		61.00000	63	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,591.00000	2,713	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		122.00000	125	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,771.00000	1,898	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		302.00000	310	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		796.00000	887	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,327.00000	1,300	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		562.00000	632	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,093.00000	2,044	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		404.00000	458	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,935.00000	2,871	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,627.00000	3,748	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		59.00000	61	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,680.00000	2,802	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		112.00000	114	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		826.00000	920	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,257.00000	1,232	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		417.00000	473	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,849.00000	2,786	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		303.00000	348	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,735.00000	3,660	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,640.00000	4,760	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		22.00000	22	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,676.00000	3,797	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		58.00000	59	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,725.00000	2,846	17.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		107.00000	109	17.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Call			290.00000	333	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,872.00000	3,795	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			726.00000	812	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,508.00000	1,475	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			518.00000	583	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,300.00000	2,246	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			372.00000	423	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,153.00000	3,086	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			274.00000	314	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,055.00000	3,977	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			665.00000	745	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,696.00000	1,658	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			479.00000	540	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,510.00000	2,452	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			343.00000	392	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,375.00000	3,304	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			254.00000	293	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,286.00000	4,205	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,256.00000	4,376	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			38.00000	38	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,287.00000	3,407	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			68.00000	70	18.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,370.00000	2,495	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			151.00000	158	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,593.00000	1,719	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			374.00000	381	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			610.00000	685	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,892.00000	1,848	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			439.00000	497	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,720.00000	2,659	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			318.00000	363	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,599.00000	3,526	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			235.00000	272	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,517.00000	4,434	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,114.00000	4,233	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			46.00000	46	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,240.00000	2,368	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			171.00000	180	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,491.00000	1,616	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			423.00000	429	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,067.00000	4,186	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			49.00000	49	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,093.00000	3,213	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			74.00000	75	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,197.00000	2,326	17.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.95	Put			179.00000	188	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,458.00000	1,583	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			440.00000	445	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			571.00000	642	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,052.00000	2,004	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			410.00000	466	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,892.00000	2,828	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			299.00000	343	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,780.00000	3,705	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			221.00000	256	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,703.00000	4,618	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,969.00000	4,090	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			51.00000	53	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,000.00000	3,119	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			81.00000	81	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,116.00000	2,244	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			198.00000	206	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,401.00000	1,521	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			483.00000	484	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			552.00000	621	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,134.00000	2,084	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			397.00000	451	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			2,978.00000	2,913	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			215.00000	249	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,796.00000	4,711	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,872.00000	3,993	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			53.00000	55	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,037.00000	2,164	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			218.00000	226	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,346.00000	1,465	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			528.00000	527	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			384.00000	437	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,066.00000	2,999	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			282.00000	323	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,963.00000	3,886	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,162.00000	4,281	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			43.00000	43	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,190.00000	3,310	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			71.00000	72	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,283.00000	2,410	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			164.00000	172	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,304.00000	4,423	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			35.00000	36	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,335.00000	3,456	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			67.00000	68	19.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Call			2,414.00000	2,538	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			145.00000	151	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,627.00000	1,754	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			359.00000	366	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			621.00000	697	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,852.00000	1,809	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			447.00000	505	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,678.00000	2,618	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			323.00000	369	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,554.00000	3,481	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			239.00000	276	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,470.00000	4,388	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,335.00000	3,456	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			67.00000	68	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,414.00000	2,538	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			145.00000	151	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,627.00000	1,754	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			359.00000	366	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			621.00000	697	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,852.00000	1,809	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,018.00000	4,139	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			50.00000	52	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,046.00000	3,165	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			78.00000	77	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,156.00000	2,284	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			188.00000	196	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,429.00000	1,550	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			461.00000	463	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			218.00000	252	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,749.00000	4,665	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,954.00000	3,073	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			85.00000	85	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,076.00000	2,204	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			208.00000	216	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			544.00000	612	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,175.00000	2,124	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			391.00000	444	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,022.00000	2,956	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			211.00000	245	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			4,843.00000	4,757	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			4,448.00000	4,567	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			29.00000	29	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			3,481.00000	3,602	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			63.00000	64	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			2,546.00000	2,669	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.55	Put		127.00000	131	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,734.00000	1,861	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		316.00000	323	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		654.00000	733	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,735.00000	1,695	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		470.00000	531	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,552.00000	2,493	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		338.00000	386	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,419.00000	3,348	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		250.00000	289	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,332.00000	4,251	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		161.00000	188	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,742.00000	5,650	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		89.00000	108	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,670.00000	7,570	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,384.00000	3,505	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		65.00000	67	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,457.00000	2,582	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		139.00000	144	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		157.00000	183	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,838.00000	5,745	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		86.00000	105	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,767.00000	7,667	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		153.00000	178	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,934.00000	5,840	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		84.00000	102	27.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,865.00000	7,765	27.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,209.00000	4,328	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		40.00000	40	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,238.00000	3,359	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		70.00000	71	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,326.00000	2,453	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		158.00000	165	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		510.00000	574	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,342.00000	2,287	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		270.00000	310	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,101.00000	4,022	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		150.00000	176	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		5,982.00000	5,888	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		82.00000	101	27.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		7,914.00000	7,813	27.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		0.00000	3,213	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		0.00000	75	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		0.00000	2,326	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		0.00000	188	17.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.95	Call		0.00000	1,583	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		0.00000	445	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		0.00000	548	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		0.00000	2,411	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		0.00000	297	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		0.00000	4,160	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		0.00000	169	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		0.00000	6,031	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		0.00000	97	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		0.00000	7,959	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		0.00000	548	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		0.00000	2,411	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.53250	11.48190		16.73	3,229,100.00	280	20,576.00
€ / R On 14/09/2009 Currency Future	11.50	Call		332.00000	345	16.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		350.00000	313	16.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		433.00000	454	16.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		252.00000	221	16.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		462.00000	484	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		230.00000	201	16.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		87.00000	88	19.39	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,105.00000	1,055	19.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		522.00000	548	16.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		190.00000	165	16.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		554.00000	581	16.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		172.00000	149	16.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		622.00000	652	16.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		140.00000	120	16.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		406.00000	425	16.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		274.00000	242	16.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		355.00000	371	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		324.00000	288	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		256.00000	263	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		474.00000	431	17.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		311.00000	321	16.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		379.00000	339	16.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		355.00000	371	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		324.00000	288	16.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		380.00000	397	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		298.00000	264	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		406.00000	425	16.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		274.00000	242	16.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		292.00000	301	16.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		410.00000	368	16.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		273.00000	281	17.01	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 14/09/2009 Currency Future	11.65	Put		441.00000	399	17.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		224.00000	230	17.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		542.00000	497	17.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		209.00000	215	17.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		577.00000	532	17.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		239.00000	246	17.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		507.00000	464	17.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		196.00000	201	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		614.00000	568	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		171.00000	175	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		689.00000	642	17.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		183.00000	187	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		651.00000	605	17.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		160.00000	163	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		728.00000	681	18.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		149.00000	152	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		767.00000	720	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		99.00000	101	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,017.00000	968	19.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		114.00000	116	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		932.00000	883	18.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		122.00000	124	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		890.00000	841	18.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		93.00000	94	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,061.00000	1,012	19.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		76.00000	77	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,194.00000	1,144	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		71.00000	72	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,239.00000	1,189	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		58.00000	59	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,376.00000	1,326	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		44.00000	45	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,562.00000	1,513	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		34.00000	35	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,752.00000	1,702	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		37.00000	37	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,705.00000	1,655	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		37.00000	37	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,705.00000	1,655	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		23.00000	24	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,042.00000	1,992	22.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		22.00000	23	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,090.00000	2,040	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		25.00000	26	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,993.00000	1,943	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Call			27.00000	27	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,945.00000	1,895	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			28.00000	29	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,896.00000	1,846	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			28.00000	29	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,896.00000	1,846	21.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			32.00000	33	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,800.00000	1,750	21.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			19.00000	19	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,237.00000	2,186	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			16.00000	16	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,384.00000	2,333	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			15.00000	15	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,433.00000	2,383	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			21.00000	21	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,139.00000	2,089	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			30.00000	31	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,848.00000	1,798	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			30.00000	31	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,848.00000	1,798	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			27.00000	27	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,945.00000	1,895	21.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			42.00000	42	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,610.00000	1,560	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			18.00000	18	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,286.00000	2,235	22.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			20.00000	20	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,188.00000	2,138	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			15.00000	15	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,433.00000	2,383	23.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			14.00000	14	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,482.00000	2,432	23.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			13.00000	13	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,532.00000	2,481	23.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			12.00000	12	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,630.00000	2,579	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	17	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,335.00000	2,284	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			39.00000	40	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,657.00000	1,607	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			11.00000	11	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,729.00000	2,678	24.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			6.00000	6	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,374.00000	3,323	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			17.00000	17	23.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.80	Put			2,335.00000	2,284	23.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			12.00000	12	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,630.00000	2,579	23.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			10.00000	10	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,828.00000	2,777	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			9.00000	9	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,927.00000	2,876	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			8.00000	8	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,026.00000	2,975	24.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			7.00000	7	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,125.00000	3,075	25.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			21.00000	21	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,139.00000	2,089	22.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			10.00000	10	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,828.00000	2,777	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			9.00000	9	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,927.00000	2,876	24.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			66.00000	67	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,284.00000	1,235	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			58.00000	59	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,376.00000	1,326	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			51.00000	51	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,469.00000	1,419	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			22.00000	23	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,090.00000	2,040	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			13.00000	13	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,581.00000	2,530	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			11.00000	11	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,680.00000	2,629	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			10.00000	10	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,778.00000	2,728	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			39.00000	40	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,657.00000	1,607	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			51.00000	51	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,469.00000	1,419	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			54.00000	55	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,422.00000	1,372	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			47.00000	48	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,515.00000	1,466	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			16.00000	16	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,384.00000	2,333	23.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			42.00000	42	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,610.00000	1,560	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			20.00000	20	22.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,188.00000	2,138	22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.75	Call		62.00000	63	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,330.00000	1,280	20.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		76.00000	77	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,194.00000	1,144	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		106.00000	108	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		974.00000	926	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		81.00000	82	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,149.00000	1,100	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		139.00000	142	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		807.00000	760	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		106.00000	108	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		974.00000	926	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		54.00000	55	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,422.00000	1,372	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		149.00000	152	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		767.00000	720	18.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		130.00000	133	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		848.00000	800	18.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		139.00000	142	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		807.00000	760	18.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		71.00000	72	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,239.00000	1,189	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,082.00000	5,133	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,582.00000	3,633	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,087.00000	2,136	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		5.00000	4	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		694.00000	727	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		112.00000	95	16.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	3	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,922.00000	3,871	27.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,418.00000	5,368	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,918.00000	6,868	26.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,382.00000	5,433	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,882.00000	3,933	18.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	18.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,384.00000	2,434	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	1	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		934.00000	975	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		52.00000	43	16.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		5.00000	4	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.10	Put		3,623.00000	3,572	26.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	27.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,118.00000	5,068	27.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,618.00000	6,568	27.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,532.00000	5,583	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,032.00000	4,083	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,533.00000	2,583	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,067.00000	1,113	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		35.00000	31	16.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		5.00000	5	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,474.00000	3,423	26.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	1	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,968.00000	4,918	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,468.00000	6,418	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		492.00000	515	16.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		210.00000	183	16.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		380.00000	397	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		298.00000	264	16.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		196.00000	201	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		614.00000	568	17.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		292.00000	301	16.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		410.00000	368	16.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		522.00000	548	16.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		190.00000	165	16.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		209.00000	215	17.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		577.00000	532	17.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		588.00000	616	16.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		156.00000	134	16.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		273.00000	281	17.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		441.00000	399	17.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		657.00000	689	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		125.00000	107	16.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call		810.00000	847	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put		78.00000	65	16.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call		731.00000	766	16.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put		99.00000	84	16.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call		850.00000	889	16.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put		68.00000	57	16.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call		770.00000	807	16.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put		88.00000	74	16.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.00	Call	4,482.00000		4,482.00000	4,533	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put	0.00000		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call	3,482.00000		3,482.00000	3,533	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put	0.00000		0.00000	0	18.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call	2,483.00000		2,483.00000	2,533	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put	1.00000		1.00000	1	20.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call	1,499.00000		1,499.00000	1,547	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put	17.00000		17.00000	14	19.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call	5.00000		5.00000	5	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put	3,523.00000		3,523.00000	3,472	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call	0.00000		0.00000	0	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put	5,518.00000		5,518.00000	5,468	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call	0.00000		0.00000	0	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put	7,518.00000		7,518.00000	7,468	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call	4,332.00000		4,332.00000	4,383	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put	0.00000		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call	3,332.00000		3,332.00000	3,383	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put	0.00000		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call	2,334.00000		2,334.00000	2,384	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put	2.00000		2.00000	1	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call	1,353.00000		1,353.00000	1,401	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put	21.00000		21.00000	18	18.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call	5.00000		5.00000	4	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put	3,673.00000		3,673.00000	3,622	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call	0.00000		0.00000	0	27.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Put	5,668.00000		5,668.00000	5,618	27.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call	0.00000		0.00000	0	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put	7,668.00000		7,668.00000	7,618	26.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call	4,232.00000		4,232.00000	4,283	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put	0.00000		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call	3,232.00000		3,232.00000	3,283	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put	0.00000		0.00000	0	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call	2,235.00000		2,235.00000	2,285	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put	3.00000		3.00000	2	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call	1,257.00000		1,257.00000	1,304	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put	25.00000		25.00000	22	17.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call	4.00000		4.00000	4	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put	3,772.00000		3,772.00000	3,721	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call	0.00000		0.00000	0	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put	5,768.00000		5,768.00000	5,718	27.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call	0.00000		0.00000	0	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put	7,768.00000		7,768.00000	7,718	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call	4,182.00000		4,182.00000	4,233	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put	0.00000		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call	3,182.00000		3,182.00000	3,233	19.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,186.00000	2,235	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		4.00000	3	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,209.00000	1,256	17.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		28.00000	24	17.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		4.00000	4	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,822.00000	3,771	27.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		0.00000	0	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,818.00000	5,768	27.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	26.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,818.00000	7,768	26.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		0.00000	4,033	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	17.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		0.00000	3,033	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		0.00000	2,038	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	6	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		0.00000	1,066	16.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		0.00000	34	16.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		0.00000	3	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		0.00000	3,971	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		0.00000	0	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		0.00000	5,968	27.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	26.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		0.00000	7,968	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.75310	11.67620		18.13	0.00	0	11,531.00
€ / R On 14/12/2009 Currency Future	11.70	Call		544.00000	581	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		568.00000	528	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		631.00000	673	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		455.00000	420	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		680.00000	724	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		404.00000	371	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		732.00000	778	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		356.00000	325	17.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		787.00000	836	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		311.00000	282	17.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		608.00000	649	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		482.00000	446	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		585.00000	626	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		509.00000	473	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		473.00000	505	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		697.00000	652	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		564.00000	603	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		537.00000	500	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		384.00000	411	19.36	0.00	0	13,387.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Put			908.00000	858	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			68.00000	76	23.72	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,992.00000	2,923	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			525.00000	560	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			599.00000	557	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			507.00000	541	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			631.00000	588	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			490.00000	523	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			663.00000	619	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			441.00000	471	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			765.00000	718	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			426.00000	455	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			800.00000	752	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			412.00000	440	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			835.00000	787	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			457.00000	487	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			730.00000	684	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			398.00000	425	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			872.00000	822	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			372.00000	397	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			945.00000	894	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			305.00000	326	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,179.00000	1,123	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			325.00000	348	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,099.00000	1,044	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			336.00000	359	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,060.00000	1,006	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			286.00000	305	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,260.00000	1,202	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			277.00000	296	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,301.00000	1,243	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			268.00000	287	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,342.00000	1,283	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			260.00000	278	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,384.00000	1,325	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			230.00000	246	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,554.00000	1,493	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			205.00000	218	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,728.00000	1,665	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			183.00000	195	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,906.00000	1,842	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			193.00000	206	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,817.00000	1,753	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			188.00000	200	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,862.00000	1,797	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			188.00000	200	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,862.00000	1,797	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			160.00000	170	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,133.00000	2,067	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			153.00000	166	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,177.00000	2,112	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			164.00000	175	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,088.00000	2,021	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			168.00000	179	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,042.00000	1,976	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			173.00000	184	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,997.00000	1,931	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			168.00000	179	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,042.00000	1,976	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			178.00000	189	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,952.00000	1,886	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			134.00000	148	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,308.00000	2,245	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			199.00000	212	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,773.00000	1,709	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			54.00000	61	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,228.00000	3,158	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			147.00000	161	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,220.00000	2,158	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			123.00000	136	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,397.00000	2,333	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			113.00000	125	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,486.00000	2,422	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			103.00000	114	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,577.00000	2,511	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			94.00000	105	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,668.00000	2,602	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			193.00000	206	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,817.00000	1,753	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			183.00000	195	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,906.00000	1,842	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			140.00000	155	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,264.00000	2,202	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			129.00000	142	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,352.00000	2,289	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			118.00000	130	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,442.00000	2,377	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			223.00000	238	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,597.00000	1,535	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			211.00000	225	21.97	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 14/12/2009 Currency Future	13.15	Put		1,684.00000	1,622	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		160.00000	170	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,133.00000	2,067	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		211.00000	225	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,684.00000	1,622	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		134.00000	148	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,308.00000	2,245	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		217.00000	231	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,641.00000	1,578	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		140.00000	155	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,264.00000	2,202	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		129.00000	142	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,352.00000	2,289	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		108.00000	119	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,532.00000	2,466	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		113.00000	125	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,486.00000	2,422	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		237.00000	253	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,511.00000	1,450	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		244.00000	261	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,468.00000	1,408	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		217.00000	231	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,641.00000	1,578	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		164.00000	175	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,088.00000	2,021	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		244.00000	261	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,468.00000	1,408	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		252.00000	269	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,426.00000	1,366	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		223.00000	238	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,597.00000	1,535	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		315.00000	336	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,139.00000	1,083	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		295.00000	315	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,219.00000	1,162	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		348.00000	371	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,021.00000	968	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		286.00000	305	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,260.00000	1,202	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		359.00000	384	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		983.00000	931	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		336.00000	359	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,060.00000	1,006	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		295.00000	315	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,219.00000	1,162	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Call			1,152.00000	1,220	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			125.00000	117	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			816.00000	865	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			290.00000	262	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			65.00000	73	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,039.00000	2,970	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,323.00000	1,392	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			97.00000	89	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			940.00000	994	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			214.00000	191	16.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			655.00000	698	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			429.00000	395	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			59.00000	67	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,133.00000	3,064	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,156.00000	2,230	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			30.00000	27	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			876.00000	928	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			250.00000	225	16.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			27.00000	31	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,901.00000	3,828	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			14.00000	15	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,388.00000	5,312	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			7.00000	7	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,881.00000	6,804	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,447.00000	2,522	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			21.00000	19	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,078.00000	1,136	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			152.00000	133	16.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			37.00000	42	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,611.00000	3,539	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			16.00000	17	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,089.00000	5,014	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			8.00000	9	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,582.00000	6,506	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			384.00000	411	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			908.00000	858	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,594.00000	2,670	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			18.00000	16	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,194.00000	1,262	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			118.00000	109	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			43.00000	48	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,466.00000	3,395	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			16.00000	18	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,940.00000	4,865	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			9.00000	10	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.10	Put		6,433.00000	6,357	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,879.00000	3,956	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		3.00000	3	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,889.00000	2,965	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		13.00000	12	21.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,917.00000	1,989	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		41.00000	36	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,042.00000	1,099	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		166.00000	146	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		57.00000	64	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,180.00000	3,111	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		23.00000	25	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,147.00000	4,072	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,978.00000	4,055	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		2.00000	2	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,988.00000	3,064	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		11.00000	11	22.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,012.00000	2,084	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		35.00000	31	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,114.00000	1,178	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		138.00000	124	16.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		62.00000	70	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,086.00000	3,017	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		24.00000	27	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,048.00000	3,974	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,028.00000	4,105	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		2.00000	2	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,037.00000	3,113	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		11.00000	10	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,059.00000	2,133	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		33.00000	30	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		25.00000	28	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,999.00000	3,925	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,779.00000	3,856	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		3.00000	3	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,791.00000	2,866	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		14.00000	13	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,823.00000	1,894	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		47.00000	41	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		973.00000	1,028	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		197.00000	175	16.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		52.00000	58	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,275.00000	3,205	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		22.00000	24	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,246.00000	4,171	24.17	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	8.00	Call			3,680.00000	3,757	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,692.00000	2,768	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	15	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,730.00000	1,801	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			54.00000	48	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			908.00000	960	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			232.00000	207	16.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			47.00000	53	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,371.00000	3,300	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			21.00000	23	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,345.00000	4,270	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,581.00000	3,657	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			4.00000	4	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,638.00000	1,708	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			61.00000	55	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			846.00000	896	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			269.00000	243	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			20.00000	22	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,444.00000	4,369	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,630.00000	3,707	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	4	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,643.00000	2,719	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			17.00000	16	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,684.00000	1,754	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			57.00000	51	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			45.00000	50	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,418.00000	3,347	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			21.00000	22	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,394.00000	4,319	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,829.00000	3,906	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			3.00000	3	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,840.00000	2,916	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			14.00000	13	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,870.00000	1,941	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			44.00000	38	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			1,007.00000	1,063	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			181.00000	160	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			23.00000	25	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,196.00000	4,121	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,929.00000	4,006	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			2.00000	2	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,938.00000	3,014	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			12.00000	11	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,964.00000	2,036	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.75	Put			38.00000	33	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			24.00000	26	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,098.00000	4,023	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,078.00000	4,155	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			3,086.00000	3,162	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			10.00000	9	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			2,107.00000	2,181	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			31.00000	28	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			26.00000	30	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			3,950.00000	3,877	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			4,078.00000	4,155	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	2	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,178.00000	4,254	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	1	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,185.00000	3,261	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			9.00000	8	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,204.00000	2,278	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			28.00000	25	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,280.00000	1,349	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			104.00000	96	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			75.00000	84	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,899.00000	2,831	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			29.00000	33	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,853.00000	3,780	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,377.00000	4,454	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	1	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,382.00000	3,459	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,399.00000	2,474	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			22.00000	20	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,456.00000	1,526	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			80.00000	73	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			90.00000	100	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,714.00000	2,647	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			35.00000	40	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,659.00000	3,587	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,477.00000	4,554	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,481.00000	3,558	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	5	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,496.00000	2,571	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			20.00000	18	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,546.00000	1,616	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			70.00000	63	17.28	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 14/12/2009 Currency Future	14.20	Call		99.00000	109	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,622.00000	2,556	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		39.00000	44	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,562.00000	3,491	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		13.00000	14	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,537.00000	5,461	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		5.00000	5	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,528.00000	7,452	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		13.00000	14	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,637.00000	5,561	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		4.00000	5	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,628.00000	7,552	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,277.00000	4,354	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		1.00000	1	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,283.00000	3,360	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		7.00000	7	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,301.00000	2,376	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		25.00000	23	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,367.00000	1,437	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		91.00000	84	16.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		32.00000	36	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,756.00000	3,683	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		13.00000	13	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,736.00000	5,660	27.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		4.00000	4	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,728.00000	7,651	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		12.00000	13	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,836.00000	5,760	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		4.00000	4	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,828.00000	7,751	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		0.00000	12	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		0.00000	5,909	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	4	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		0.00000	7,901	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.94820	11.87090		18.35	0.00	0	86.00
€ / R On 15/03/2010 Currency Future	11.85	Call		727.00000	761	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		706.00000	663	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		790.00000	826	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		619.00000	578	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		790.00000	826	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		619.00000	578	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		835.00000	873	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		564.00000	525	17.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		882.00000	922	17.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		511.00000	474	17.47	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	11.35	Call			958.00000	1,000	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			437.00000	402	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			747.00000	782	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			676.00000	634	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			655.00000	684	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			834.00000	786	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			708.00000	741	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			737.00000	693	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			768.00000	804	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			647.00000	606	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			690.00000	721	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			769.00000	723	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			672.00000	702	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			801.00000	754	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			622.00000	650	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			901.00000	852	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			606.00000	633	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			935.00000	885	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			638.00000	667	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			867.00000	819	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			591.00000	617	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			970.00000	919	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,635.00000	3,711	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			15.00000	13	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,655.00000	2,730	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			34.00000	32	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,722.00000	1,785	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			101.00000	87	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,012.00000	1,056	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			391.00000	358	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			368.00000	383	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,747.00000	1,685	21.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			236.00000	248	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,616.00000	2,550	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			149.00000	156	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,529.00000	3,458	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			90.00000	95	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,469.00000	4,397	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,685.00000	3,761	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			14.00000	13	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,704.00000	2,779	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			33.00000	31	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,764.00000	1,828	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			94.00000	80	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,040.00000	1,085	16.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.20	Put		369.00000	337	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		376.00000	392	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,705.00000	1,644	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		242.00000	254	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,571.00000	2,506	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		153.00000	160	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,482.00000	3,412	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		93.00000	99	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,422.00000	4,350	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,783.00000	3,860	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		12.00000	11	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,802.00000	2,877	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		31.00000	29	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,850.00000	1,915	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		79.00000	67	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,099.00000	1,145	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		328.00000	297	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		393.00000	410	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,622.00000	1,562	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		254.00000	267	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,483.00000	2,419	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		160.00000	167	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,389.00000	3,319	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		99.00000	105	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,328.00000	4,257	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,833.00000	3,909	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		12.00000	11	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,851.00000	2,927	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		30.00000	28	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,894.00000	1,959	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		73.00000	61	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,129.00000	1,176	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		308.00000	278	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		402.00000	419	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,581.00000	1,521	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		260.00000	273	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,440.00000	2,375	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		163.00000	171	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,342.00000	3,273	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		102.00000	109	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,281.00000	4,211	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,734.00000	3,810	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		13.00000	12	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,753.00000	2,828	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		32.00000	30	19.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.15	Call		1,807.00000	1,872	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		86.00000	73	15.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,069.00000	1,115	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		348.00000	317	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		385.00000	401	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,664.00000	1,602	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		248.00000	260	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,527.00000	2,462	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		156.00000	163	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,435.00000	3,365	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		96.00000	102	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,375.00000	4,304	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,981.00000	4,057	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		10.00000	9	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,998.00000	3,074	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		27.00000	25	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,027.00000	2,097	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		56.00000	49	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,224.00000	1,276	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		253.00000	228	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		431.00000	449	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,460.00000	1,401	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		280.00000	293	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,309.00000	2,245	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		175.00000	183	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,204.00000	3,135	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		112.00000	119	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,141.00000	4,070	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,080.00000	4,155	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		9.00000	7	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,096.00000	3,171	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		25.00000	23	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,120.00000	2,194	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		49.00000	46	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,292.00000	1,348	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		221.00000	200	16.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		451.00000	471	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,380.00000	1,323	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		293.00000	304	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,222.00000	2,156	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		183.00000	191	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,112.00000	3,043	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		118.00000	124	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,047.00000	3,975	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,030.00000	4,106	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.85	Put		10.00000	8	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,047.00000	3,122	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		27.00000	24	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,072.00000	2,145	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		51.00000	47	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,257.00000	1,312	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		236.00000	213	16.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		441.00000	460	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,420.00000	1,362	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		287.00000	299	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,266.00000	2,200	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		179.00000	187	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,158.00000	3,089	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		116.00000	121	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,095.00000	4,023	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,882.00000	3,958	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		11.00000	10	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,900.00000	2,976	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		29.00000	28	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,938.00000	2,004	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		67.00000	56	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,160.00000	1,208	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put		289.00000	260	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		411.00000	429	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,540.00000	1,481	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		267.00000	280	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,396.00000	2,332	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		167.00000	175	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,296.00000	3,227	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		105.00000	112	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,235.00000	4,164	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,932.00000	4,008	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		11.00000	10	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,949.00000	3,025	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		28.00000	27	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,982.00000	2,049	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		61.00000	51	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,191.00000	1,241	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		270.00000	242	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		421.00000	439	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,500.00000	1,441	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		274.00000	287	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,353.00000	2,289	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		171.00000	179	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,250.00000	3,181	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.95	Call			109.00000	116	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,188.00000	4,118	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,129.00000	4,205	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			8.00000	6	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,145.00000	3,220	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			24.00000	22	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,168.00000	2,242	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			47.00000	44	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,329.00000	1,385	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			208.00000	187	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			462.00000	482	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,341.00000	1,284	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			299.00000	311	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,178.00000	2,112	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			187.00000	196	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,066.00000	2,998	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			121.00000	126	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,000.00000	3,928	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,178.00000	4,254	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	6	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,194.00000	3,269	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			23.00000	21	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,217.00000	2,291	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			46.00000	43	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,366.00000	1,423	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			195.00000	174	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			473.00000	494	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,302.00000	1,246	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			305.00000	317	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,134.00000	2,069	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			191.00000	200	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,020.00000	2,952	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			123.00000	129	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,952.00000	3,881	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,376.00000	4,452	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	4	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,390.00000	3,465	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			19.00000	17	21.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,411.00000	2,486	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			40.00000	38	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,519.00000	1,579	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			148.00000	130	16.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			521.00000	545	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,151.00000	1,096	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			331.00000	344	21.98	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 15/03/2010 Currency Future	13.50	Put		1,960.00000	1,896	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		210.00000	220	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,839.00000	2,772	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		134.00000	140	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,763.00000	3,692	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,524.00000	4,601	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,537.00000	3,613	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		16.00000	15	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,557.00000	2,632	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		36.00000	34	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,639.00000	1,701	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		118.00000	103	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		562.00000	587	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,041.00000	989	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		352.00000	367	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,831.00000	1,769	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		225.00000	236	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,705.00000	2,638	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		143.00000	150	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,622.00000	3,551	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		44.00000	44	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,523.00000	5,446	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		17.00000	18	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,496.00000	7,419	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		39.00000	40	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,669.00000	5,592	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		16.00000	17	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,645.00000	7,569	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,277.00000	4,353	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	5	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,292.00000	3,367	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		21.00000	19	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,314.00000	2,388	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		43.00000	40	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,441.00000	1,499	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		170.00000	151	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		317.00000	330	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,047.00000	1,982	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		129.00000	134	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,858.00000	3,786	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		37.00000	37	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,766.00000	5,689	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		16.00000	16	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,745.00000	7,668	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.70	Call			34.00000	34	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,864.00000	5,786	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			15.00000	16	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,844.00000	7,768	27.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			0.00000	4,106	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			0.00000	8	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			0.00000	31	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			0.00000	5,933	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			0.00000	15	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			0.00000	7,917	27.42	0.00	0	0.00
AL12 On 06/08/2009 Index Future			310.83400		310.03300		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			244.38000		244.26400		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			274.86800		274.34400		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			306.22500		305.52400		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			285.74800		285.25000		0.00	0.00	0	654.00
ALBI On 05/11/2009 Index Future			290.87300		290.36600		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			296.43900		295.84700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			123.50100		123.36800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			125.74100		125.60500		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.11800		127.97900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			287.65000		287.18050		0.00	0.00	0	567.00
GOVI On 05/11/2009 jGovi			292.80950		292.33100		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			298.34400		297.85700		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			357.69600		358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future			364.86800		365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.88200		7.89800		20.64	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.00200		9.03500		20.64	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.60100		8.64300		20.64	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.87100		8.91000		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			9.12700		9.16500		20.64	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.11700		9.15100		20.64	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.18900		9.22300		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			7.51200		7.52900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.27400		7.28600		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.39300		7.41900		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.66900		7.69100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.91200		7.96100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.20500		8.22500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.89000		7.91700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.05600		8.08400		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.28200		8.31300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.76700		8.80600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.88400		8.92500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			9.02100		9.06300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			9.04100		9.07600		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.08900		9.12500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.14600		9.18400		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.60000		7.60300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.36200		7.36700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.55600		7.56300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.68500		7.69000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.63400		7.64100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.78800		7.79800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			275.25200		274.59700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			280.24500		279.57700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			285.54200		284.86100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.30500		7.34800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,462.00000	2,505	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			13.00000	12	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			2,707.00000	2,751	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			8.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,239.00000	1,239	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			18.00000	18	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.66900		8.71100		7.75	0.00	0	9,090.00
R157 On 06/08/2009 Bond Future	9.25	Call			3,062.00000	3,240	8.05	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			247.00000	202	8.05	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.77200		8.81700		7.75	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			267.00000	288	7.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,212.00000	7,004	7.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.85500		8.90200		7.25	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			781.00000	825	7.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,568.00000	6,383	7.10	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.88900		8.93900		7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,174.00000	2,266	7.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			4,250.00000	4,108	7.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.19700		9.20800		16.57	0.00	0	12,409.00
R186 On 06/08/2009 Bond Future	9.00	Call			1,278.00000	1,281	16.57	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,239.00000	3,140	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			17,771.00000	17,669	15.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.25100		9.26200		16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,154.00000	3,180	16.11	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,599.00000	5,524	16.11	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,274.00000	2,293	15.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,129.00000	7,046	15.96	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			388.00000	390	15.50	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			15,689.00000	15,590	15.50	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			217.00000	218	15.40	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,347.00000	18,247	15.40	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.29800		9.31000		16.25	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,888.00000	1,905	15.81	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,159.00000	12,068	15.81	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.32600		9.33800		15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,005.00000	5,043	15.39	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			8,099.00000	8,030	15.39	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.77600		8.81800		8.07	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			2,088.00000	2,217	8.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			297.00000	249	8.28	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.86000		8.90500		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			197.00000	212	7.36	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			6,053.00000	5,887	7.36	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.93700		8.98400		7.47	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			423.00000	448	7.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,348.00000	6,192	7.17	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.97400		9.02400		6.83	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,666.00000	1,735	6.73	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			3,620.00000	3,504	6.73	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.19500		9.24600		11.20	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call			1,257.00000	1,381	11.34	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,236.00000	1,083	11.34	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.27500		9.32900		11.24	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			127.00000	140	10.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			10,428.00000	10,156	10.81	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.35200		9.40800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			915.00000	973	10.34	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,380.00000	7,151	10.34	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.39500		9.45400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,600.00000	2,719	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			4,906.00000	4,730	10.43	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.24300		9.27400		12.71	16,819.87	180	910.00
R204 On 06/08/2009 Bond Future	9.25	Call			1,282.00000	1,349	12.87	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,422.00000	1,308	12.87	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.31600		9.34800		12.28	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			132.00000	138	11.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			11,541.00000	11,365	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.38300		9.41700		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			989.00000	1,025	11.81	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,139.00000	7,985	11.81	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.42400		9.46000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,840.00000	2,917	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			5,407.00000	5,286	11.48	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.78900		8.83100		7.10	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call			1,708.00000	1,814	7.28	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			259.00000	218	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			6,665.00000	6,518	6.84	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.88300		8.92800		6.68	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			158.00000	170	6.43	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			5,052.00000	4,915	6.43	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.97300		9.02100		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			333.00000	353	6.18	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			5,276.00000	5,145	6.18	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.02300		9.07500		5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,619.00000	1,685	5.82	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,594.00000	2,504	5.82	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.34200		9.36300		14.07	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			1,065.00000	1,096	14.07	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,741.00000	1,647	14.07	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.41000		9.43100		13.63	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			118.00000	121	13.12	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			12,439.00000	12,319	13.12	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.47300		9.49600		13.62	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			992.00000	1,015	13.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,542.00000	8,432	13.07	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.51600		9.54000		12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,357.00000	3,413	12.82	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			5,012.00000	4,932	12.82	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.39700		9.42300		14.87	10,075.89	120	120.00
R208 On 06/08/2009 Bond Future	9.25	Call			943.00000	982	14.87	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,004.00000	1,885	14.87	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.45300		9.47900		15.02	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			186.00000	193	14.45	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,475.00000	11,326	14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.52600		9.55200		14.45	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,295.00000	1,328	13.96	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,813.00000	7,692	13.96	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.61100		9.63600		14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,214.00000	3,272	14.19	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			5,486.00000	5,399	14.19	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.80100		8.85100		20.28	0.00	0	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			1,385.00000	1,537	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,194.00000	1,947	20.54	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			94.00000	109	19.89	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,388.00000	7,004	19.89	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.83300		8.88500		20.64	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,575.00000	7,887	21.96	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,253.00000	1,154	21.96	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			205.00000	226	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,186.00000	14,795	19.86	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			104.00000	116	19.72	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,801.00000	17,401	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			8.86100	8.91400		20.01	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,546.00000	9,861	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		1,798.00000	1,696	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		903.00000	967	19.33	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		13,499.00000	13,145	19.33	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.87200	8.92600		19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		3,885.00000	4,063	19.86	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		7,336.00000	7,091	19.86	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			283.94100	283.47300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			289.09100	288.61400		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			294.55500	294.06900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.41880	6.45720		16.16	0.00	0	179,046.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		187.00000	166	16.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		180.00000	197	16.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		187.00000	166	16.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		180.00000	197	16.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		215.00000	187	16.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		158.00000	168	16.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		278.00000	247	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		121.00000	129	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		278.00000	247	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		121.00000	129	16.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		246.00000	216	16.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		139.00000	147	16.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		167.00000	147	16.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		209.00000	228	16.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		148.00000	131	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		241.00000	262	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		132.00000	116	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		275.00000	297	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		148.00000	131	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		241.00000	262	17.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		132.00000	116	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		275.00000	297	17.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		118.00000	103	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		310.00000	334	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		215.00000	187	16.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		158.00000	168	16.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		118.00000	103	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		310.00000	334	17.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		312.00000	281	17.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		105.00000	112	17.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.20	Call		348.00000	316	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		91.00000	97	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		93.00000	81	18.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		386.00000	412	18.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		105.00000	91	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		347.00000	372	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		105.00000	91	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		347.00000	372	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		83.00000	72	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		426.00000	453	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		83.00000	72	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		426.00000	453	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		66.00000	57	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		509.00000	538	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		53.00000	45	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		595.00000	626	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		66.00000	57	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		509.00000	538	19.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		74.00000	64	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		467.00000	495	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		59.00000	51	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		552.00000	582	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		47.00000	40	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		640.00000	672	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		59.00000	51	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		552.00000	582	19.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		47.00000	40	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		640.00000	672	20.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		38.00000	32	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		731.00000	764	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		42.00000	36	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		685.00000	717	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		42.00000	36	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		685.00000	717	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		34.00000	29	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		777.00000	810	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		28.00000	24	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		870.00000	905	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		38.00000	32	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		731.00000	764	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		31.00000	26	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		823.00000	857	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		28.00000	24	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		870.00000	905	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		23.00000	19	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
ZAAD On 14/09/2009 Currency Future	7.40	Put		965.00000	1,000	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		34.00000	29	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		777.00000	810	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		23.00000	19	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		965.00000	1,000	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		19.00000	16	22.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,061.00000	1,097	22.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		25.00000	21	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		918.00000	953	21.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		20.00000	17	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,013.00000	1,049	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		17.00000	14	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,110.00000	1,146	23.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		348.00000	316	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		91.00000	97	17.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,707.00000	5,669	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,207.00000	4,169	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,707.00000	2,669	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		1,212.00000	1,174	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	5	23.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		6.00000	5	27.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,798.00000	1,836	27.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		1.00000	1	34.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,294.00000	3,332	34.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	41.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,793.00000	4,832	41.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	47.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,293.00000	6,331	47.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,907.00000	5,869	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,407.00000	4,369	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,907.00000	2,869	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	26.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,410.00000	1,372	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		3.00000	3	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		7.00000	6	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,600.00000	1,638	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	33.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,094.00000	3,132	33.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	40.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,593.00000	4,632	40.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	47.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,093.00000	6,131	47.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,957.00000	5,919	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,457.00000	4,419	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,957.00000	2,919	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,460.00000	1,421	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		2.00000	2	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		8.00000	7	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,551.00000	1,588	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	33.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,044.00000	3,082	33.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	40.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,543.00000	4,582	40.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	47.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,043.00000	6,081	47.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		465.00000	432	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		58.00000	63	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		386.00000	353	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		79.00000	84	17.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		683.00000	647	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		26.00000	29	19.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		593.00000	558	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		36.00000	39	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		507.00000	473	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		50.00000	54	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		425.00000	392	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		68.00000	73	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		638.00000	602	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		31.00000	34	19.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		550.00000	515	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		42.00000	46	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		425.00000	392	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		68.00000	73	17.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		550.00000	515	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		42.00000	46	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,157.00000	4,119	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,157.00000	3,119	25.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	25.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,157.00000	2,119	30.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	30.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,162.00000	1,124	22.91	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		5.00000	6	22.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		5.00000	5	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,848.00000	1,886	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		1.00000	0	36.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,843.00000	3,882	36.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,843.00000	5,881	46.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	52.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,843.00000	7,881	52.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,107.00000	4,069	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,107.00000	3,069	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,107.00000	2,069	30.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	30.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,113.00000	1,075	22.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		6.00000	6	22.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		5.00000	4	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,898.00000	1,935	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		1.00000	0	36.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,893.00000	3,932	36.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	46.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,893.00000	5,931	46.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	52.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,893.00000	7,931	52.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,057.00000	4,019	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,057.00000	3,019	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,058.00000	2,019	31.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	31.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,064.00000	1,026	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		6.00000	7	21.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		5.00000	4	28.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,947.00000	1,985	28.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		1.00000	0	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,943.00000	3,982	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	46.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,943.00000	5,981	46.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,943.00000	7,981	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,007.00000	3,969	23.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	23.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,007.00000	2,969	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	4.45	Call			2,008.00000	1,969	30.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put			1.00000	1	30.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call			1,015.00000	977	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put			7.00000	9	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call			4.00000	4	28.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put			1,997.00000	2,035	28.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	37.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			3,993.00000	4,032	37.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	46.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			5,993.00000	6,031	46.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			7,993.00000	8,031	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call			0.00000	0	37.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put			0.00000	4,032	37.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call			0.00000	0	46.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put			0.00000	6,031	46.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call			0.00000	0	52.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put			0.00000	8,031	52.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.49990		6.52520		17.68	0.00	0	455.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			294.00000	282	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			319.00000	332	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			314.00000	301	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			289.00000	302	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			339.00000	326	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			264.00000	276	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			339.00000	326	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			264.00000	276	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			393.00000	378	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			218.00000	228	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			365.00000	351	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			240.00000	251	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			365.00000	351	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			240.00000	251	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			275.00000	264	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			350.00000	364	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			258.00000	247	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			383.00000	397	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			258.00000	247	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			383.00000	397	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			294.00000	282	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			319.00000	332	17.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			242.00000	231	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			416.00000	431	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			242.00000	231	18.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			416.00000	431	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
ZAAD On 14/12/2009 Currency Future	6.30	Call			422.00000	406	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			197.00000	206	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			422.00000	406	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			197.00000	206	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			452.00000	435	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			177.00000	185	17.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			187.00000	179	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			562.00000	579	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			226.00000	217	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			451.00000	467	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			212.00000	203	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			487.00000	503	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			212.00000	203	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			487.00000	503	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			199.00000	190	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			524.00000	540	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			187.00000	179	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			562.00000	579	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			165.00000	157	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			640.00000	658	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			146.00000	139	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			721.00000	739	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			129.00000	123	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			804.00000	823	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			115.00000	110	21.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			890.00000	910	21.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			175.00000	168	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			600.00000	618	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			155.00000	148	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			680.00000	698	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			137.00000	131	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			762.00000	781	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			175.00000	168	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			600.00000	618	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			137.00000	131	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			762.00000	781	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			122.00000	116	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			847.00000	866	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			155.00000	148	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			680.00000	698	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,675.00000	5,650	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,175.00000	4,150	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,676.00000	2,651	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.85	Put		1.00000	1	29.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,191.00000	1,166	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		16.00000	16	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		42.00000	40	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,867.00000	1,890	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		8.00000	8	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,333.00000	3,358	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	31.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,827.00000	4,852	31.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	35.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,326.00000	6,351	35.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,925.00000	5,900	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,425.00000	4,400	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,926.00000	2,901	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		1.00000	1	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,436.00000	1,411	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		10.00000	11	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		51.00000	49	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,626.00000	1,649	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		10.00000	10	28.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,085.00000	3,110	28.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	3	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,577.00000	4,603	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	34.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,076.00000	6,101	34.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,975.00000	5,950	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,475.00000	4,450	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,976.00000	2,950	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		1.00000	1	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,485.00000	1,460	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		10.00000	10	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		54.00000	51	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,578.00000	1,601	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		11.00000	10	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,036.00000	3,061	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	3	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,528.00000	4,553	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	34.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,026.00000	6,051	34.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		551.00000	532	17.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		126.00000	132	17.49	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	Call		484.00000	466	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		159.00000	166	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		700.00000	678	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		75.00000	78	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		623.00000	603	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		98.00000	103	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		517.00000	498	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		142.00000	148	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		484.00000	466	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		159.00000	166	17.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		587.00000	567	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		111.00000	117	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		393.00000	378	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		218.00000	228	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		199.00000	190	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		524.00000	540	19.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		661.00000	640	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		86.00000	90	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,175.00000	3,150	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	31.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,178.00000	2,153	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		3.00000	3	26.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		5.00000	5	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,830.00000	3,855	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		1.00000	1	34.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,826.00000	5,851	34.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		1.00000	0	37.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,825.00000	7,851	37.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,075.00000	4,050	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,076.00000	3,050	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,079.00000	2,054	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		4.00000	4	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,094.00000	1,069	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		19.00000	19	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		39.00000	37	26.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,964.00000	1,987	26.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		4.00000	4	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,929.00000	3,954	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		1.00000	1	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,926.00000	5,951	34.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,925.00000	7,951	38.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,025.00000	4,000	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	25.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,026.00000	3,000	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		1.00000	1	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,029.00000	2,004	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		4.00000	4	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,046.00000	1,021	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		20.00000	21	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		37.00000	35	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,012.00000	2,035	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	29.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,979.00000	4,004	29.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	34.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,976.00000	6,001	34.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	38.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,975.00000	8,001	38.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.56460	6.59110		17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		387.00000	374	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		396.00000	409	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		409.00000	393	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		368.00000	379	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		432.00000	416	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		341.00000	351	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		481.00000	464	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		290.00000	299	17.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		456.00000	439	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		315.00000	325	17.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		368.00000	356	18.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		427.00000	441	18.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		350.00000	338	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		459.00000	474	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		350.00000	338	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		459.00000	474	18.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		387.00000	374	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		396.00000	409	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		535.00000	517	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		243.00000	252	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		318.00000	307	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		527.00000	542	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		288.00000	278	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		597.00000	614	19.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		262.00000	253	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		671.00000	688	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		239.00000	230	19.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		748.00000	766	19.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		593.00000	574	17.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.20	Put		202.00000	210	17.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		624.00000	605	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		182.00000	190	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		563.00000	545	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		222.00000	230	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		507.00000	490	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		266.00000	275	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		334.00000	322	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		493.00000	508	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		303.00000	292	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		561.00000	578	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		275.00000	265	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		634.00000	651	19.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		689.00000	669	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		147.00000	154	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		723.00000	703	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		132.00000	138	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		655.00000	636	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		164.00000	171	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		593.00000	574	17.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		202.00000	210	17.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		535.00000	517	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		243.00000	252	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		318.00000	307	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		527.00000	542	18.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,191.00000	4,165	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,192.00000	3,166	29.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	1	29.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,198.00000	2,172	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		7.00000	7	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,223.00000	1,197	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		32.00000	32	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		87.00000	85	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,896.00000	1,920	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		17.00000	17	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,826.00000	3,852	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	30.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,813.00000	5,839	30.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	1	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,810.00000	7,837	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,091.00000	4,065	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,092.00000	3,066	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	28.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,099.00000	2,073	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		8.00000	8	22.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,129.00000	1,102	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		38.00000	37	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		82.00000	80	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,991.00000	2,015	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		16.00000	15	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,925.00000	3,951	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		4.00000	3	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,912.00000	5,939	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,910.00000	7,937	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,041.00000	4,015	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,043.00000	3,016	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	2	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,050.00000	2,024	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		9.00000	9	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,082.00000	1,055	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		41.00000	40	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		80.00000	77	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,039.00000	2,063	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		16.00000	15	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,975.00000	4,000	28.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		3.00000	3	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,962.00000	5,989	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,960.00000	7,987	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		0.00000	3,965	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		0.00000	2,966	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	2	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		0.00000	1,974	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		0.00000	10	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		0.00000	1,012	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		0.00000	47	16.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		0.00000	74	25.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		0.00000	2,109	25.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		0.00000	14	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		0.00000	4,050	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		0.00000	3	30.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		0.00000	6,039	30.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	1	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		0.00000	8,037	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		0.00000	1,012	16.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put			0.00000	47	16.27	0.00	0	0.00
Total for Derivatives:								94,809,617.26	10,162	938,486.00
Grand Total:								94,809,617.26	10,162	938,486.00