



Daily MTM Report

Daily summary for 25/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.36700	14.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			7.14500	6.85500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.48000	8.32500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.98000	8.87500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.58000	8.42000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.95000	8.84000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.96500	8.84500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.59000	8.43500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.07500	8.96500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.17600	9.07700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.58500	8.50000			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			8.16170	8.15340		21.41	17,719,050.70	2,171	213,442.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		336.00000	334	21.41	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		332.00000	322	21.41	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		281.00000	279	22.23	558,000,000.00	2,000	2,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		428.00000	417	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		265.00000	263	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		462.00000	451	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		298.00000	296	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		395.00000	384	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		316.00000	314	21.68	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		363.00000	353	21.68	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		651.00000	654	19.66	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		98.00000	92	19.66	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		458.00000	458	20.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		205.00000	197	20.56	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		250.00000	248	22.77	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		497.00000	486	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		137.00000	134	25.77	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		933.00000	922	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		431.00000	431	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		228.00000	219	20.73	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		236.00000	234	23.04	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		533.00000	522	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		223.00000	220	23.32	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		570.00000	559	23.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		939.00000	943	19.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		35.00000	32	19.32	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		405.00000	405	20.90	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		252.00000	243	20.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		169.00000	166	24.68	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		765.00000	754	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		236.00000	234	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		533.00000	522	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		199.00000	196	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		646.00000	635	23.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		188.00000	186	24.13	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		685.00000	674	24.13	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	8.80	Call			160.00000	157	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			807.00000	795	24.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			178.00000	175	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			725.00000	714	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			211.00000	208	23.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			607.00000	596	23.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			144.00000	141	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			891.00000	879	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			123.00000	121	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,020.00000	1,009	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			106.00000	103	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,152.00000	1,141	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			95.00000	93	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,242.00000	1,231	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			86.00000	83	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,332.00000	1,322	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			90.00000	88	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,287.00000	1,276	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			67.00000	64	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,563.00000	1,553	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			32.00000	30	31.64	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,278.00000	2,268	31.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			58.00000	56	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,704.00000	1,694	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			46.00000	44	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,943.00000	1,932	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			55.00000	53	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,752.00000	1,741	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			64.00000	61	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,610.00000	1,600	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			61.00000	58	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,657.00000	1,647	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			53.00000	51	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,799.00000	1,789	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			53.00000	51	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,799.00000	1,789	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			38.00000	36	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,134.00000	2,124	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			36.00000	34	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,182.00000	2,172	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			34.00000	32	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,230.00000	2,220	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			34.00000	32	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,230.00000	2,220	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			28.00000	27	31.84	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 14/09/2009 Currency Future	10.50	Put			2,375.00000	2,365	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			23.00000	21	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,569.00000	2,559	32.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			17.00000	16	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,814.00000	2,804	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,847.00000	4,839	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			19.00000	18	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,716.00000	2,706	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			20.00000	19	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,667.00000	2,657	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			21.00000	20	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,618.00000	2,608	32.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			30.00000	28	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,327.00000	2,317	31.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			40.00000	38	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,086.00000	2,076	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			25.00000	24	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,472.00000	2,462	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			24.00000	22	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,521.00000	2,511	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			44.00000	42	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,991.00000	1,980	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			50.00000	48	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,847.00000	1,837	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			42.00000	40	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,039.00000	2,029	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			27.00000	25	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,423.00000	2,413	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			25.00000	24	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,472.00000	2,462	32.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			19.00000	18	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,716.00000	2,706	32.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			27.00000	25	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,423.00000	2,413	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			36.00000	34	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,182.00000	2,172	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			40.00000	38	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,086.00000	2,076	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			48.00000	46	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,895.00000	1,884	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			11.00000	10	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,158.00000	3,148	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			70.00000	68	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,517.00000	1,506	28.79	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	9.70	Call		64.00000	61	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,610.00000	1,600	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		58.00000	56	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,704.00000	1,694	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		32.00000	30	31.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,278.00000	2,268	31.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		74.00000	71	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,470.00000	1,460	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		67.00000	64	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,563.00000	1,553	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		77.00000	75	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,424.00000	1,413	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		44.00000	42	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,991.00000	1,980	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		18.00000	17	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,765.00000	2,755	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		16.00000	15	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,863.00000	2,853	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		42.00000	40	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,039.00000	2,029	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		16.00000	14	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,912.00000	2,902	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		14.00000	13	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,011.00000	3,001	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		20.00000	19	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,667.00000	2,657	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		16.00000	14	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,912.00000	2,902	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		12.00000	11	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,109.00000	3,099	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		18.00000	17	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,765.00000	2,755	32.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		15.00000	13	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,961.00000	2,952	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		46.00000	44	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,943.00000	1,932	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		15.00000	13	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,961.00000	2,952	33.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		13.00000	12	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		3,060.00000	3,050	33.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		24.00000	22	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,521.00000	2,511	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		14.00000	13	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		3,011.00000	3,001	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		10.00000	9	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,207.00000	3,198	33.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		112.00000	109	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,108.00000	1,097	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		81.00000	79	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,378.00000	1,367	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		74.00000	71	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,470.00000	1,460	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		117.00000	115	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,064.00000	1,053	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		86.00000	83	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,332.00000	1,322	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		100.00000	98	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,197.00000	1,186	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		81.00000	79	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,378.00000	1,367	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		55.00000	53	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,752.00000	1,741	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		50.00000	48	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,847.00000	1,837	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		106.00000	103	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,152.00000	1,141	27.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		70.00000	68	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,517.00000	1,506	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		123.00000	121	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,020.00000	1,009	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		130.00000	127	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		976.00000	965	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		117.00000	115	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		1,064.00000	1,053	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		4,753.00000	4,762	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,253.00000	3,262	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		1,760.00000	1,768	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		7.00000	6	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		4,249.00000	4,240	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,747.00000	5,738	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		7,247.00000	7,238	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		4,953.00000	4,962	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,453.00000	3,462	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	27.18	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	6.20	Call			1,958.00000	1,966	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	5	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			581.00000	582	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			127.00000	121	19.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			3.00000	3	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,049.00000	4,041	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,547.00000	5,539	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,047.00000	7,038	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,003.00000	5,012	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,503.00000	3,512	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,008.00000	2,016	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			5.00000	4	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			615.00000	617	19.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			111.00000	105	19.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			3.00000	3	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			4,000.00000	3,991	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,497.00000	5,489	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,997.00000	6,988	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			152.00000	149	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			848.00000	837	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			90.00000	88	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,287.00000	1,276	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,269.00000	1,276	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			16.00000	14	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			810.00000	814	19.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			56.00000	52	19.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,464.00000	1,472	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			11.00000	10	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			983.00000	988	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			30.00000	27	19.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,513.00000	1,521	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			10.00000	10	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,028.00000	1,034	19.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			25.00000	22	19.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,563.00000	1,570	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			9.00000	9	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,076.00000	1,082	19.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			23.00000	20	19.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			358.00000	356	21.24	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	8.10	Put			304.00000	294	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			7.00000	6	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,454.00000	3,445	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,448.00000	4,440	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			178.00000	175	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			725.00000	714	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			6.00000	6	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,553.00000	3,544	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,548.00000	4,539	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,415.00000	1,423	22.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			12.00000	11	22.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			548.00000	549	20.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			145.00000	138	20.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			6.00000	5	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,602.00000	3,593	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,598.00000	4,589	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,367.00000	1,374	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			13.00000	12	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			895.00000	899	19.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			41.00000	38	19.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			517.00000	518	20.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			163.00000	156	20.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			5.00000	5	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,652.00000	3,643	33.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,648.00000	4,639	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			7.00000	6	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,503.00000	3,494	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			1.00000	1	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,498.00000	4,490	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,661.00000	1,669	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			8.00000	7	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,172.00000	1,179	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			19.00000	17	20.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			729.00000	732	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			75.00000	70	19.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			8.00000	8	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,355.00000	3,346	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,348.00000	4,340	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,711.00000	1,719	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			7.00000	7	24.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,221.00000	1,227	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			17.00000	16	20.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			769.00000	772	19.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			65.00000	61	19.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			9.00000	8	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,306.00000	3,296	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,298.00000	4,290	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,859.00000	1,867	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			6.00000	5	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,149.00000	4,141	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,909.00000	1,917	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			5.00000	5	26.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			3.00000	2	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,099.00000	4,091	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,810.00000	1,818	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			6.00000	6	25.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,318.00000	1,325	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			14.00000	13	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			852.00000	856	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			48.00000	44	19.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			487.00000	487	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			184.00000	176	20.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			2.00000	2	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,199.00000	4,190	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.29720		8.28240		22.04	29,040,200.00	3,500	31,177.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			498.00000	499	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			516.00000	502	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			462.00000	462	22.41	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			579.00000	565	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			428.00000	428	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			646.00000	631	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			445.00000	445	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			612.00000	598	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			480.00000	480	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			547.00000	533	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			480.00000	480	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			547.00000	533	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			498.00000	499	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			516.00000	502	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			519.00000	520	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			487.00000	473	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			445.00000	445	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			612.00000	598	22.60	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 14/12/2009 Currency Future	10.55	Call			114.00000	113	29.81	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,382.00000	2,366	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			38.00000	38	32.96	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,056.00000	4,041	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			21.00000	20	32.89	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,738.00000	4,723	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			168.00000	167	27.91	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,786.00000	1,770	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			215.00000	213	26.50	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,432.00000	1,416	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			413.00000	412	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			680.00000	665	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			398.00000	397	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			715.00000	700	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			398.00000	397	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			715.00000	700	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			356.00000	356	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			824.00000	808	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			383.00000	383	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			751.00000	736	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,011.00000	1,020	20.07	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			129.00000	123	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			320.00000	319	24.27	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			938.00000	922	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			309.00000	308	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			977.00000	961	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			320.00000	319	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			938.00000	922	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			332.00000	331	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			899.00000	884	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			369.00000	369	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			787.00000	772	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			344.00000	343	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			861.00000	846	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			299.00000	297	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,016.00000	1,000	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			269.00000	268	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,137.00000	1,121	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			244.00000	243	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,262.00000	1,245	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			229.00000	227	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,346.00000	1,330	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			222.00000	220	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,389.00000	1,373	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			244.00000	243	25.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,262.00000	1,245	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		208.00000	207	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,476.00000	1,460	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		261.00000	259	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,178.00000	1,162	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		222.00000	220	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,389.00000	1,373	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		180.00000	178	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,697.00000	1,681	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		144.00000	143	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,012.00000	1,996	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		158.00000	157	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,876.00000	1,860	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		174.00000	172	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,741.00000	1,725	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		174.00000	172	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,741.00000	1,725	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		153.00000	152	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,921.00000	1,905	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		128.00000	127	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,196.00000	2,180	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		121.00000	120	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,288.00000	2,272	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		117.00000	116	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,335.00000	2,319	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		111.00000	110	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,429.00000	2,413	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		100.00000	99	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,617.00000	2,601	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		86.00000	85	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,854.00000	2,838	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		89.00000	88	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,807.00000	2,791	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		94.00000	93	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,712.00000	2,696	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		132.00000	130	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,149.00000	2,133	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		124.00000	123	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,242.00000	2,226	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		108.00000	107	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,476.00000	2,460	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		102.00000	101	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,570.00000	2,554	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		100.00000	99	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,617.00000	2,601	30.55	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 14/12/2009 Currency Future	10.20	Call			140.00000	139	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,057.00000	2,041	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			149.00000	147	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,966.00000	1,950	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			114.00000	113	29.81	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,382.00000	2,366	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			105.00000	104	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,523.00000	2,507	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			149.00000	147	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,966.00000	1,950	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			82.00000	81	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,949.00000	2,934	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			84.00000	83	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,902.00000	2,886	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			75.00000	74	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,093.00000	3,077	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			80.00000	79	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,997.00000	2,981	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			38.00000	38	32.96	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,056.00000	4,041	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			65.00000	64	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,382.00000	3,367	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			68.00000	67	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,286.00000	3,270	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			50.00000	49	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,767.00000	3,752	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			35.00000	35	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,153.00000	4,137	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			25.00000	24	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,542.00000	4,527	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			17.00000	17	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,935.00000	4,920	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			54.00000	53	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,671.00000	3,656	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			27.00000	27	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,445.00000	4,429	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	19	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,837.00000	4,821	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			279.00000	278	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,096.00000	1,080	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			190.00000	189	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,608.00000	1,592	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			46.00000	45	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,863.00000	3,848	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			16.00000	16	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,034.00000	5,018	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		202.00000	201	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,520.00000	1,503	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		140.00000	139	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,057.00000	2,041	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		72.00000	71	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,189.00000	3,173	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		30.00000	29	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,347.00000	4,332	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		344.00000	343	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		861.00000	846	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		59.00000	58	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,576.00000	3,561	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		12.00000	12	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,330.00000	5,315	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		32.00000	32	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,250.00000	4,235	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		19.00000	19	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,837.00000	4,821	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		11.00000	11	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,429.00000	5,414	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		369.00000	369	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		787.00000	772	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		62.00000	61	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,479.00000	3,463	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		23.00000	22	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,640.00000	4,625	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		13.00000	13	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,231.00000	5,216	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		42.00000	41	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,959.00000	3,944	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		25.00000	24	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,542.00000	4,527	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		15.00000	14	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,132.00000	5,117	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		236.00000	235	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,304.00000	1,288	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		163.00000	162	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,831.00000	1,815	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		60.00000	59	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,528.00000	3,512	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		37.00000	36	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,104.00000	4,089	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		22.00000	21	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,689.00000	4,674	32.90	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	13.55	Call			13.00000	12	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,280.00000	5,265	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			541.00000	543	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			459.00000	445	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			59.00000	58	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,576.00000	3,561	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			587.00000	590	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			405.00000	392	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			612.00000	614	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			379.00000	367	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			252.00000	251	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,220.00000	1,204	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			86.00000	85	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,854.00000	2,838	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			63.00000	62	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,431.00000	3,415	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			40.00000	39	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,008.00000	3,992	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			24.00000	23	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,591.00000	4,576	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			690.00000	694	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			308.00000	297	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			279.00000	278	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,096.00000	1,080	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			46.00000	45	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,863.00000	3,848	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			663.00000	667	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			331.00000	319	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			413.00000	412	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			680.00000	665	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			185.00000	183	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,652.00000	1,636	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			91.00000	90	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,759.00000	2,743	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			66.00000	65	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,334.00000	3,318	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			44.00000	43	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,911.00000	3,896	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			17.00000	16	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,984.00000	4,969	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			807.00000	813	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			225.00000	216	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			75.00000	74	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,093.00000	3,077	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			839.00000	845	20.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Put		207.00000	198	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		332.00000	331	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		899.00000	884	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		77.00000	77	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,045.00000	3,029	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		56.00000	55	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,624.00000	3,608	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		872.00000	878	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		189.00000	181	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		637.00000	640	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		354.00000	343	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		261.00000	259	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,178.00000	1,162	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		73.00000	73	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,141.00000	3,125	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		52.00000	51	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,719.00000	3,704	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		31.00000	30	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,299.00000	4,283	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		11.00000	10	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,478.00000	5,463	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		54.00000	53	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,671.00000	3,656	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		9.00000	9	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,627.00000	5,612	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		10.00000	10	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,528.00000	5,513	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		56.00000	55	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,624.00000	3,608	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		34.00000	33	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,201.00000	4,186	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		12.00000	11	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,379.00000	5,364	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		8.00000	8	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,726.00000	5,711	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		564.00000	566	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		431.00000	418	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		541.00000	543	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		459.00000	445	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		807.00000	813	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		225.00000	216	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		612.00000	614	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		379.00000	367	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		63.00000	62	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,431.00000	3,415	32.64	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	12.85	Call			24.00000	23	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,591.00000	4,576	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	8	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,776.00000	5,761	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			718.00000	722	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			286.00000	275	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			14.00000	14	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,182.00000	5,166	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			777.00000	782	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			244.00000	235	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			15.00000	15	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,083.00000	5,068	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,128.00000	1,138	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			96.00000	91	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			383.00000	383	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			751.00000	736	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			28.00000	28	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,396.00000	4,381	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	20	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,788.00000	4,772	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,171.00000	1,181	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			88.00000	84	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			905.00000	912	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			173.00000	165	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			309.00000	308	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			977.00000	961	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			97.00000	96	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,664.00000	2,649	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			66.00000	65	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,334.00000	3,318	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			15.00000	15	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,083.00000	5,068	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,087.00000	1,096	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			104.00000	99	19.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,434.00000	1,447	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			52.00000	49	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			807.00000	813	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			225.00000	216	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,479.00000	1,492	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			47.00000	45	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			144.00000	143	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,012.00000	1,996	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,389.00000	1,401	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			57.00000	54	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			777.00000	782	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			244.00000	235	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			136.00000	134	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,103.00000	2,087	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			37.00000	36	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,104.00000	4,089	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,389.00000	1,401	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			57.00000	54	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,525.00000	1,538	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			43.00000	41	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,732.00000	4,747	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,236.00000	3,250	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			3.00000	3	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,758.00000	1,772	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			26.00000	25	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,270.00000	7,255	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,982.00000	4,997	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,485.00000	3,499	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			2.00000	2	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,998.00000	2,012	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			15.00000	15	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			747.00000	752	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			264.00000	255	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,020.00000	7,005	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,048.00000	1,058	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			116.00000	110	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			663.00000	667	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			331.00000	319	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			28.00000	28	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,396.00000	4,381	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,285.00000	3,300	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			3.00000	3	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,293.00000	2,308	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			11.00000	10	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,345.00000	1,356	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			62.00000	59	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,491.00000	2,505	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			8.00000	8	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	5	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,322.00000	6,308	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,871.00000	6,856	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,535.00000	3,549	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,540.00000	2,555	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			8.00000	8	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,571.00000	1,585	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			39.00000	37	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,970.00000	6,955	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,435.00000	3,450	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	2	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,441.00000	2,456	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			9.00000	9	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,070.00000	7,055	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,385.00000	3,400	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	3	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,392.00000	2,406	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			10.00000	9	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,120.00000	7,105	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,634.00000	3,649	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,639.00000	2,654	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			7.00000	7	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,664.00000	1,678	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			32.00000	31	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,684.00000	3,699	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,689.00000	2,704	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			7.00000	6	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,711.00000	1,725	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			29.00000	28	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,821.00000	6,806	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,834.00000	3,848	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			1.00000	1	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,838.00000	2,853	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			6.00000	5	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,853.00000	1,868	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			21.00000	21	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			975.00000	983	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			143.00000	136	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			163.00000	162	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,831.00000	1,815	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	3	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,671.00000	6,656	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,934.00000	3,948	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		1.00000	1	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,937.00000	2,952	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		5.00000	5	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,949.00000	1,964	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		17.00000	17	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		4.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,571.00000	6,557	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,983.00000	3,998	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	1	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,987.00000	3,002	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		5.00000	4	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		4.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,522.00000	6,507	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,033.00000	4,048	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,037.00000	3,051	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		4.00000	4	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,047.00000	2,061	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		14.00000	14	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		4.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,472.00000	6,457	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,884.00000	3,898	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		1.00000	1	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,888.00000	2,902	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		5.00000	5	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,901.00000	1,916	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		19.00000	18	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		6,621.00000	6,606	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.43100	8.40820		22.19	0.00	0	18.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		640.00000	644	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		632.00000	613	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		569.00000	571	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		761.00000	740	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		586.00000	588	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		728.00000	707	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		604.00000	605	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		695.00000	674	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		622.00000	624	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		663.00000	643	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		660.00000	664	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		602.00000	583	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		167.00000	165	29.14	0.00	0	17,948.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,809.00000	2,784	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		99.00000	97	31.56	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,991.00000	3,966	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		419.00000	418	24.29	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,160.00000	1,137	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		295.00000	293	26.39	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,737.00000	1,712	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		537.00000	538	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		829.00000	807	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		522.00000	523	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		864.00000	842	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		480.00000	480	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		972.00000	949	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		442.00000	442	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,084.00000	1,061	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		467.00000	467	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,009.00000	986	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		494.00000	494	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		935.00000	913	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		387.00000	386	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,279.00000	1,255	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		367.00000	366	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,359.00000	1,335	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		341.00000	339	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,482.00000	1,458	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		358.00000	357	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,400.00000	1,376	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		324.00000	323	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,566.00000	1,542	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		324.00000	323	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,566.00000	1,542	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		137.00000	135	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,229.00000	3,204	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		332.00000	331	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,524.00000	1,500	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		288.00000	287	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,780.00000	1,756	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		267.00000	265	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,909.00000	1,884	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		236.00000	234	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,128.00000	2,103	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		260.00000	259	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,952.00000	1,928	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		281.00000	279	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,823.00000	1,798	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			281.00000	279	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,823.00000	1,798	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			254.00000	252	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,996.00000	1,971	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			254.00000	252	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,996.00000	1,971	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			214.00000	213	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,306.00000	2,282	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			209.00000	208	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,351.00000	2,327	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			219.00000	218	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,261.00000	2,237	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			205.00000	203	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,396.00000	2,372	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			191.00000	189	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,533.00000	2,508	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			171.00000	169	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,762.00000	2,738	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			153.00000	151	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,994.00000	2,970	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			156.00000	154	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,948.00000	2,923	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			163.00000	161	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,855.00000	2,830	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			159.00000	158	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,901.00000	2,877	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			183.00000	181	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,625.00000	2,600	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			187.00000	185	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,579.00000	2,554	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			175.00000	173	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,716.00000	2,692	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			167.00000	165	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,809.00000	2,784	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			179.00000	177	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,671.00000	2,646	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			195.00000	194	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,487.00000	2,463	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			205.00000	203	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,396.00000	2,372	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			187.00000	185	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,579.00000	2,554	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			149.00000	148	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,041.00000	3,017	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			141.00000	139	29.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,172.00000	3,148	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		146.00000	144	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,088.00000	3,063	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		146.00000	144	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,088.00000	3,063	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		143.00000	141	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,135.00000	3,110	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		129.00000	127	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,371.00000	3,346	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		140.00000	138	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,182.00000	3,157	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		124.00000	122	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,465.00000	3,441	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		134.00000	133	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,276.00000	3,252	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		131.00000	130	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,323.00000	3,299	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		309.00000	308	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,651.00000	1,627	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		267.00000	265	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,909.00000	1,884	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		242.00000	240	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,083.00000	2,059	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		230.00000	228	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,172.00000	2,147	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		90.00000	88	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,231.00000	4,207	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		349.00000	348	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,441.00000	1,417	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		131.00000	130	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,323.00000	3,299	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		48.00000	47	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,340.00000	5,316	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		377.00000	376	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,319.00000	1,295	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		183.00000	181	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,625.00000	2,600	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		53.00000	52	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,195.00000	5,171	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		397.00000	396	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,239.00000	1,215	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		56.00000	55	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,098.00000	5,074	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		408.00000	407	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,199.00000	1,176	24.44	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	11.10	Call			163.00000	161	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,855.00000	2,830	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			58.00000	57	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,050.00000	5,026	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			430.00000	430	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,122.00000	1,099	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			62.00000	61	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,954.00000	4,930	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			119.00000	117	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,561.00000	3,536	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			42.00000	41	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,583.00000	5,560	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			317.00000	315	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,608.00000	1,584	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			126.00000	125	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,418.00000	3,394	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			121.00000	120	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,513.00000	3,489	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			43.00000	42	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,535.00000	5,511	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			119.00000	117	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,561.00000	3,536	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			114.00000	112	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,656.00000	3,631	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			109.00000	108	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,751.00000	3,727	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			37.00000	36	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,779.00000	5,755	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			302.00000	300	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,694.00000	1,669	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			149.00000	148	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,041.00000	3,017	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			121.00000	120	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,513.00000	3,489	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			116.00000	115	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,608.00000	3,584	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			40.00000	39	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,632.00000	5,608	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			46.00000	44	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,437.00000	5,413	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			387.00000	386	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,279.00000	1,255	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			55.00000	54	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,146.00000	5,123	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			508.00000	508	23.24	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 15/03/2010 Currency Future	8.80	Put			899.00000	877	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			66.00000	64	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,857.00000	4,833	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			467.00000	467	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,009.00000	986	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			200.00000	198	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,442.00000	2,417	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			159.00000	158	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,901.00000	2,877	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			60.00000	59	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,002.00000	4,978	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			179.00000	177	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,671.00000	2,646	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			143.00000	141	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,135.00000	3,110	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			51.00000	50	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,243.00000	5,219	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			209.00000	208	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,351.00000	2,327	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			200.00000	198	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,442.00000	2,417	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			64.00000	62	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,905.00000	4,881	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			454.00000	454	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,046.00000	1,023	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			50.00000	49	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,292.00000	5,268	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			68.00000	66	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,809.00000	4,785	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			225.00000	223	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,217.00000	2,192	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			74.00000	73	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,666.00000	4,642	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			230.00000	228	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,172.00000	2,147	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			76.00000	75	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,618.00000	4,594	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			80.00000	79	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,522.00000	4,498	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			248.00000	246	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,039.00000	2,015	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			236.00000	234	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,128.00000	2,103	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			79.00000	77	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,570.00000	4,546	32.61	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 15/03/2010 Currency Future	8.10	Call			771.00000	778	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			463.00000	447	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			274.00000	272	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,866.00000	1,841	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			91.00000	90	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,183.00000	4,159	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			748.00000	754	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			489.00000	473	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			821.00000	828	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			412.00000	397	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			302.00000	300	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,694.00000	1,669	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			95.00000	93	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,087.00000	4,062	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			846.00000	854	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			388.00000	373	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			97.00000	95	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,039.00000	4,014	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			681.00000	686	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			573.00000	555	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			260.00000	259	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,952.00000	1,928	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			248.00000	246	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,039.00000	2,015	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			85.00000	83	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,376.00000	4,352	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			796.00000	802	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			437.00000	421	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			295.00000	293	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,737.00000	1,712	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			93.00000	92	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,135.00000	4,111	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			873.00000	881	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			365.00000	350	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			317.00000	315	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,608.00000	1,584	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,018.00000	1,029	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			260.00000	248	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			358.00000	357	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,400.00000	1,376	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			97.00000	95	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,039.00000	4,014	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,049.00000	1,061	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			241.00000	230	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,081.00000	1,094	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			223.00000	213	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			377.00000	376	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,319.00000	1,295	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			101.00000	99	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,943.00000	3,918	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,114.00000	1,127	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			206.00000	196	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,758.00000	4,781	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,267.00000	3,289	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			8.00000	8	26.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,806.00000	1,826	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			48.00000	45	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			86.00000	85	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,328.00000	4,304	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			15.00000	14	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,256.00000	7,233	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,008.00000	5,031	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,515.00000	3,537	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			6.00000	6	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,036.00000	2,057	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			28.00000	26	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			17.00000	16	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,009.00000	6,985	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,259.00000	1,273	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			150.00000	142	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			430.00000	430	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,122.00000	1,099	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			408.00000	407	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,199.00000	1,176	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			332.00000	331	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,524.00000	1,500	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			112.00000	110	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,703.00000	3,679	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,316.00000	3,339	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			8.00000	8	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,330.00000	2,351	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			22.00000	20	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,418.00000	1,434	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			110.00000	103	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			107.00000	106	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,799.00000	3,775	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			70.00000	68	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,761.00000	4,737	32.61	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 15/03/2010 Currency Future	4.95	Call			3,465.00000	3,487	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			7.00000	6	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,477.00000	2,499	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			19.00000	18	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,543.00000	1,560	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			85.00000	79	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,526.00000	2,548	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			18.00000	17	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,586.00000	1,604	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			78.00000	73	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,564.00000	3,587	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			6.00000	6	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,575.00000	2,597	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			17.00000	16	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,629.00000	1,647	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			71.00000	66	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			900.00000	909	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			342.00000	328	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,366.00000	3,388	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			8.00000	7	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,379.00000	2,400	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			21.00000	19	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,459.00000	1,476	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			101.00000	95	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,663.00000	3,686	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			5.00000	5	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,674.00000	2,696	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			16.00000	15	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,717.00000	1,735	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			59.00000	54	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			957.00000	968	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			299.00000	287	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,713.00000	3,736	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			5.00000	5	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,723.00000	2,745	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			15.00000	14	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,761.00000	1,780	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			53.00000	49	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			987.00000	998	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			279.00000	267	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			103.00000	101	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,895.00000	3,870	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,862.00000	3,885	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			4.00000	4	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,871.00000	2,893	24.74	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	5.55	Put		13.00000	12	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,897.00000	1,917	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		39.00000	36	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		72.00000	71	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,714.00000	4,690	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,912.00000	3,935	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		4.00000	4	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,921.00000	2,943	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		12.00000	12	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,943.00000	1,963	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		35.00000	32	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,012.00000	4,034	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	3	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,019.00000	3,042	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		11.00000	11	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,183.00000	1,197	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		174.00000	166	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,962.00000	3,984	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	3	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,970.00000	2,992	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		12.00000	11	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,990.00000	2,010	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		32.00000	29	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,148.00000	1,161	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		190.00000	180	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,813.00000	3,835	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		4.00000	4	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,822.00000	2,844	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		14.00000	13	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,852.00000	1,871	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		44.00000	40	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		4,061.00000	4,084	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		3.00000	3	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		3,069.00000	3,091	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		11.00000	10	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		2,085.00000	2,106	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		27.00000	25	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		1,220.00000	1,235	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		162.00000	154	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.56380	8.53460		22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		748.00000	757	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		763.00000	743	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		679.00000	687	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		894.00000	873	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		696.00000	704	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.70	Put			861.00000	840	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			730.00000	739	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			795.00000	775	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			713.00000	721	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			828.00000	807	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			767.00000	776	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			732.00000	713	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			172.00000	172	29.94	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,788.00000	3,758	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			505.00000	509	24.55	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,370.00000	1,345	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			663.00000	671	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			928.00000	907	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			648.00000	655	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			963.00000	941	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			604.00000	610	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,069.00000	1,046	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			632.00000	639	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			998.00000	976	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			590.00000	596	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,105.00000	1,082	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			551.00000	556	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,217.00000	1,193	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			564.00000	569	23.90	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,179.00000	1,155	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			577.00000	582	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,142.00000	1,119	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			618.00000	624	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,033.00000	1,011	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			483.00000	487	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,449.00000	1,424	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			454.00000	457	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,569.00000	1,544	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			473.00000	477	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,489.00000	1,463	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			436.00000	439	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,651.00000	1,625	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			464.00000	467	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,529.00000	1,503	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			189.00000	189	29.56	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,554.00000	3,525	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			445.00000	448	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,610.00000	1,584	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			395.00000	397	26.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,860.00000	1,833	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.15	Call			371.00000	373	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,986.00000	1,959	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			334.00000	335	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,199.00000	2,171	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			363.00000	365	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,028.00000	2,001	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			387.00000	389	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,903.00000	1,875	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			505.00000	509	24.55	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,370.00000	1,345	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			987.00000	1,002	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			452.00000	438	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			427.00000	430	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,692.00000	1,666	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			410.00000	413	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,776.00000	1,749	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			379.00000	381	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,944.00000	1,917	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			348.00000	349	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,113.00000	2,086	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			158.00000	158	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,024.00000	3,994	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			962.00000	976	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			478.00000	462	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			419.00000	421	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,734.00000	1,707	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			402.00000	405	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,818.00000	1,791	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			355.00000	357	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,071.00000	2,043	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			341.00000	342	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,156.00000	2,128	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			155.00000	155	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,071.00000	4,041	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			891.00000	904	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			557.00000	540	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			410.00000	413	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,776.00000	1,749	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			348.00000	349	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,113.00000	2,086	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			320.00000	321	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,285.00000	2,257	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			148.00000	148	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,213.00000	4,184	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			826.00000	838	21.88	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 14/06/2010 Currency Future	8.35	Put			642.00000	624	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			387.00000	389	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,903.00000	1,875	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			341.00000	342	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,156.00000	2,128	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			327.00000	328	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,242.00000	2,214	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			314.00000	315	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,329.00000	2,301	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			301.00000	302	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,417.00000	2,388	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			141.00000	140	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,356.00000	4,327	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			914.00000	927	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			530.00000	514	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			419.00000	421	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,734.00000	1,707	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			150.00000	150	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,166.00000	4,136	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,122.00000	1,139	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			337.00000	325	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			494.00000	498	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,409.00000	1,384	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			402.00000	405	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,818.00000	1,791	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,151.00000	1,169	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			317.00000	305	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			427.00000	430	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,692.00000	1,666	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			169.00000	169	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,835.00000	3,805	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,181.00000	1,199	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			296.00000	285	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			516.00000	520	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,331.00000	1,307	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			494.00000	498	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,409.00000	1,384	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			167.00000	166	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,882.00000	3,852	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,212.00000	1,230	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			277.00000	267	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			527.00000	532	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,293.00000	1,268	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,786.00000	4,815	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,301.00000	3,329	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			16.00000	16	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,878.00000	1,903	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			94.00000	90	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			869.00000	881	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			585.00000	567	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			239.00000	240	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,955.00000	2,926	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			88.00000	87	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,804.00000	5,774	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			47.00000	46	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,262.00000	7,232	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,035.00000	5,064	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,548.00000	3,577	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			13.00000	13	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,100.00000	2,126	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			66.00000	63	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			263.00000	263	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,728.00000	2,699	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			153.00000	153	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,118.00000	4,089	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			95.00000	94	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,560.00000	5,530	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			52.00000	52	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,018.00000	6,988	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,390.00000	1,411	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			206.00000	197	20.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			539.00000	544	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,254.00000	1,230	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			473.00000	477	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,489.00000	1,463	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			192.00000	192	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,507.00000	3,478	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,350.00000	3,379	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			15.00000	15	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,381.00000	2,408	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			46.00000	44	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,506.00000	1,528	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			172.00000	164	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			244.00000	244	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,909.00000	2,880	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			122.00000	121	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,787.00000	4,758	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,571.00000	2,599	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.00	Put			36.00000	35	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,667.00000	1,691	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			133.00000	127	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			182.00000	182	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,647.00000	3,618	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			130.00000	130	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,596.00000	4,566	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			231.00000	231	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,046.00000	3,017	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			161.00000	161	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,976.00000	3,947	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			116.00000	115	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,931.00000	4,902	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,597.00000	3,626	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	12	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,618.00000	2,647	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			34.00000	33	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,709.00000	1,732	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			124.00000	119	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,013.00000	1,028	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			428.00000	414	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			223.00000	223	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,138.00000	3,109	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			112.00000	112	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,028.00000	4,998	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,449.00000	3,478	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	14	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,475.00000	2,503	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			41.00000	39	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,586.00000	1,609	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			151.00000	145	20.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			938.00000	951	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			503.00000	488	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			307.00000	308	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,373.00000	2,345	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			211.00000	211	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,276.00000	3,247	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			107.00000	107	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,173.00000	5,143	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,399.00000	3,428	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	14	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,428.00000	2,456	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			43.00000	42	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,546.00000	1,568	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			161.00000	154	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.65	Call			207.00000	207	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,322.00000	3,293	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			145.00000	145	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,261.00000	4,231	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			106.00000	105	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,221.00000	5,191	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			295.00000	296	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,461.00000	2,432	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			203.00000	203	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,369.00000	3,339	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			143.00000	143	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,309.00000	4,279	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			104.00000	103	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,269.00000	5,239	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			219.00000	219	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,184.00000	3,155	28.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			111.00000	110	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,076.00000	5,046	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,647.00000	3,676	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	12	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,666.00000	2,695	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			32.00000	31	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,751.00000	1,775	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			116.00000	111	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,039.00000	1,055	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			404.00000	391	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			334.00000	335	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,199.00000	2,171	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			227.00000	227	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,092.00000	3,063	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			114.00000	114	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,980.00000	4,950	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,696.00000	3,725	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	11	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,714.00000	2,743	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			30.00000	29	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,793.00000	1,817	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			108.00000	103	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,066.00000	1,082	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			381.00000	368	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,746.00000	3,775	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,762.00000	2,791	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			28.00000	27	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,835.00000	1,860	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 14/06/2010 Currency Future	6.80	Put			101.00000	96	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,094.00000	1,110	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			359.00000	346	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			235.00000	235	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,000.00000	2,972	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			164.00000	163	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,929.00000	3,900	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			118.00000	117	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,883.00000	4,854	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,894.00000	3,923	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			10.00000	9	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,907.00000	2,936	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			23.00000	22	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,966.00000	1,991	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			81.00000	77	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			248.00000	249	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,864.00000	2,835	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			124.00000	123	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,739.00000	4,710	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,944.00000	3,973	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			9.00000	9	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,956.00000	2,985	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			21.00000	21	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,010.00000	2,035	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			75.00000	72	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			253.00000	253	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,818.00000	2,790	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			176.00000	175	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,741.00000	3,712	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			126.00000	125	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,691.00000	4,662	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,994.00000	4,022	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			9.00000	9	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,004.00000	3,033	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			20.00000	20	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,054.00000	2,080	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			70.00000	66	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,243.00000	1,262	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			258.00000	248	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			258.00000	258	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,773.00000	2,744	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			179.00000	179	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,694.00000	3,665	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			128.00000	128	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,644.00000	4,614	31.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,043.00000	4,072	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	8	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,054.00000	3,083	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	19	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,279.00000	1,299	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		244.00000	235	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,845.00000	3,874	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		10.00000	10	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,859.00000	2,888	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		24.00000	24	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,922.00000	1,947	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		87.00000	83	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		82.00000	81	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,048.00000	6,018	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		215.00000	215	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,230.00000	3,201	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		81.00000	80	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,096.00000	6,067	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		79.00000	79	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,145.00000	6,115	33.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.29610	13.46160		18.70	678,101.10	51	21,523.00
£ / R On 14/09/2009 Currency Future	13.45	Call		506.00000	405	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		495.00000	559	19.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		431.00000	343	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		620.00000	696	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		486.00000	388	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		525.00000	592	19.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		527.00000	423	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		465.00000	527	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		527.00000	423	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		465.00000	527	18.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		571.00000	461	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		409.00000	465	18.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		672.00000	549	17.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		310.00000	352	17.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		594.00000	482	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		383.00000	436	18.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		467.00000	372	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		555.00000	626	19.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		549.00000	442	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		437.00000	496	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		645.00000	525	18.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		333.00000	379	18.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		619.00000	503	18.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Put			357.00000	407	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			645.00000	525	18.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			333.00000	379	18.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			731.00000	602	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			270.00000	306	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			764.00000	632	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			252.00000	286	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			797.00000	663	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			235.00000	267	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			901.00000	761	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			189.00000	215	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			831.00000	695	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			219.00000	249	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			700.00000	573	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			288.00000	327	17.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			449.00000	357	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			587.00000	661	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			431.00000	343	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			620.00000	696	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			305.00000	240	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			944.00000	1,044	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			383.00000	303	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			722.00000	807	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			355.00000	280	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			794.00000	884	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			369.00000	291	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			757.00000	845	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			355.00000	280	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			794.00000	884	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			317.00000	249	21.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			905.00000	1,003	21.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			266.00000	206	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,054.00000	1,160	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			280.00000	218	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,018.00000	1,122	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			305.00000	240	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			944.00000	1,044	21.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			239.00000	184	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,128.00000	1,238	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			215.00000	164	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,203.00000	1,318	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			204.00000	155	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,242.00000	1,359	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			252.00000	195	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,091.00000	1,199	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			137.00000	101	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,525.00000	1,655	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			102.00000	73	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,740.00000	1,877	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			54.00000	36	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,192.00000	2,340	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			74.00000	52	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,963.00000	2,106	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			84.00000	59	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,873.00000	2,013	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			96.00000	68	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,784.00000	1,922	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			137.00000	101	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,525.00000	1,655	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			182.00000	137	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,321.00000	1,441	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			154.00000	114	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,442.00000	1,568	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			102.00000	73	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,740.00000	1,877	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			115.00000	83	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,653.00000	1,787	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			129.00000	94	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,568.00000	1,698	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			108.00000	78	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,696.00000	1,832	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			122.00000	89	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,610.00000	1,742	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			145.00000	107	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,484.00000	1,611	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			129.00000	94	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,568.00000	1,698	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			79.00000	56	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,918.00000	2,059	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			90.00000	64	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,828.00000	1,968	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			163.00000	121	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,401.00000	1,525	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			74.00000	52	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,963.00000	2,106	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			54.00000	36	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,192.00000	2,340	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			65.00000	45	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,054.00000	2,199	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			50.00000	34	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.65	Put			2,239.00000	2,388	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			47.00000	32	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,285.00000	2,435	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			61.00000	42	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,100.00000	2,246	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			227.00000	174	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,165.00000	1,278	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			41.00000	27	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,379.00000	2,531	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			172.00000	129	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,361.00000	1,483	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			145.00000	107	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,484.00000	1,611	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			70.00000	48	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,008.00000	2,152	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			252.00000	195	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,091.00000	1,199	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			329.00000	259	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			868.00000	963	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			342.00000	269	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			830.00000	923	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			294.00000	231	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			983.00000	1,085	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			193.00000	146	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,281.00000	1,400	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			79.00000	56	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,918.00000	2,059	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			36.00000	23	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,474.00000	2,627	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			70.00000	48	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,008.00000	2,152	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			41.00000	27	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,379.00000	2,531	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			36.00000	23	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,474.00000	2,627	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			31.00000	20	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,569.00000	2,724	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			27.00000	17	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,665.00000	2,821	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			108.00000	78	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,696.00000	1,832	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			57.00000	39	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,146.00000	2,293	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			44.00000	29	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,332.00000	2,483	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Call			57.00000	39	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,146.00000	2,293	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			38.00000	25	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,427.00000	2,579	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			33.00000	22	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,522.00000	2,676	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			29.00000	19	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,617.00000	2,773	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			227.00000	174	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,165.00000	1,278	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			20.00000	13	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,859.00000	3,017	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			294.00000	231	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			983.00000	1,085	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			172.00000	129	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,361.00000	1,483	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			96.00000	68	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,784.00000	1,922	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			182.00000	137	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,321.00000	1,441	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			399.00000	316	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			687.00000	769	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			369.00000	291	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			757.00000	845	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			317.00000	249	21.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			905.00000	1,003	21.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			193.00000	146	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,281.00000	1,400	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			383.00000	303	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			722.00000	807	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			415.00000	329	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			653.00000	733	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			239.00000	184	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,128.00000	1,238	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			449.00000	357	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			587.00000	661	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,362.00000	5,196	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,862.00000	3,696	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,367.00000	2,202	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			5.00000	6	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,011.00000	866	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			150.00000	170	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			6.00000	3	21.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.10	Put			3,644.00000	3,807	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			0.00000	0	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,139.00000	5,304	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,638.00000	6,804	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,812.00000	5,646	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,312.00000	4,146	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,813.00000	2,647	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			1.00000	1	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,379.00000	1,222	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			68.00000	76	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			12.00000	7	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,200.00000	3,361	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			1.00000	0	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,689.00000	4,854	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,188.00000	6,354	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,062.00000	5,896	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,562.00000	4,396	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,062.00000	2,897	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			1.00000	0	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,602.00000	1,441	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			41.00000	45	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			17.00000	11	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,956.00000	3,115	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			2.00000	1	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,440.00000	4,605	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,938.00000	6,104	21.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			672.00000	549	17.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			310.00000	352	17.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			974.00000	830	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			162.00000	184	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,089.00000	940	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			127.00000	144	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			937.00000	795	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			175.00000	199	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			865.00000	727	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			204.00000	231	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,129.00000	978	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			117.00000	132	17.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.55	Call		1,050.00000	903	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		138.00000	157	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		831.00000	695	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		219.00000	249	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		797.00000	663	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		235.00000	267	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		549.00000	442	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		437.00000	496	18.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		937.00000	795	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		175.00000	199	17.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		619.00000	503	18.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		357.00000	407	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.51300	13.67180		19.49	40,539.00	3	12,521.00
£ / R On 14/12/2009 Currency Future	13.65	Call		764.00000	666	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		742.00000	803	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		689.00000	599	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		867.00000	936	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		689.00000	599	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		867.00000	936	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		744.00000	649	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		772.00000	836	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		744.00000	649	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		772.00000	836	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		764.00000	666	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		742.00000	803	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		784.00000	685	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		712.00000	772	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		784.00000	685	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		712.00000	772	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		825.00000	723	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		653.00000	710	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		913.00000	804	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		542.00000	591	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		846.00000	743	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		625.00000	680	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		725.00000	632	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		803.00000	869	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		805.00000	703	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		683.00000	740	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		890.00000	783	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		568.00000	620	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		725.00000	632	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		803.00000	869	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		868.00000	763	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		596.00000	650	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 14/12/2009 Currency Future	13.20	Call			966.00000	853	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			494.00000	540	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			995.00000	881	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			474.00000	518	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,025.00000	909	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			453.00000	496	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,118.00000	997	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			396.00000	434	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,086.00000	967	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			415.00000	454	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			784.00000	685	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			712.00000	772	19.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			707.00000	615	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			835.00000	902	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			529.00000	455	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,157.00000	1,242	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			638.00000	554	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			967.00000	1,041	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			623.00000	540	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,001.00000	1,077	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			623.00000	540	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,001.00000	1,077	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			603.00000	522	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,031.00000	1,109	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			547.00000	471	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,125.00000	1,208	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			479.00000	409	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,257.00000	1,346	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			512.00000	439	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,190.00000	1,276	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			495.00000	424	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,223.00000	1,311	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			463.00000	394	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,291.00000	1,381	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			349.00000	293	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,577.00000	1,680	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			362.00000	304	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,540.00000	1,641	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			432.00000	367	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,360.00000	1,454	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			403.00000	341	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,431.00000	1,528	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			375.00000	316	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,503.00000	1,603	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			325.00000	271	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Put		1,653.00000	1,758	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		302.00000	251	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,730.00000	1,838	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		280.00000	232	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,808.00000	1,919	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		206.00000	167	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,134.00000	2,254	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		603.00000	522	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,031.00000	1,109	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		565.00000	488	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,093.00000	1,175	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		671.00000	584	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		900.00000	971	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		432.00000	367	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,360.00000	1,454	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		584.00000	505	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,062.00000	1,142	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		447.00000	380	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,325.00000	1,417	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		417.00000	353	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,395.00000	1,490	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		389.00000	328	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,467.00000	1,565	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		291.00000	241	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,769.00000	1,878	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		689.00000	599	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		867.00000	936	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		655.00000	569	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		933.00000	1,006	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		584.00000	505	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,062.00000	1,142	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		447.00000	380	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,325.00000	1,417	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		337.00000	282	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,615.00000	1,719	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		417.00000	353	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,395.00000	1,490	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		313.00000	261	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,691.00000	1,798	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		671.00000	584	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		900.00000	971	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		495.00000	424	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,223.00000	1,311	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		349.00000	293	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,577.00000	1,680	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			512.00000	439	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,190.00000	1,276	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,372.00000	5,213	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,875.00000	3,716	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	3	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,426.00000	2,273	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			54.00000	60	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,216.00000	1,090	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			344.00000	377	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			176.00000	142	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,304.00000	2,429	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			48.00000	36	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,676.00000	3,823	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			11.00000	8	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,139.00000	5,295	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			2.00000	1	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,630.00000	6,788	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,822.00000	5,663	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,323.00000	4,164	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	1	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,847.00000	2,691	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			26.00000	28	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,537.00000	1,400	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			216.00000	237	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			250.00000	206	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,928.00000	2,043	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			72.00000	55	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,250.00000	3,392	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			17.00000	12	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,696.00000	4,849	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			4.00000	2	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,182.00000	6,339	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,072.00000	5,913	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,572.00000	4,413	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,088.00000	2,931	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			16.00000	18	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,733.00000	1,591	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			161.00000	178	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			90.00000	70	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,018.00000	3,157	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			22.00000	16	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put		4,451.00000	4,603	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		5.00000	3	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,933.00000	6,090	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		868.00000	763	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		596.00000	650	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,150.00000	1,028	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		378.00000	415	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,354.00000	1,223	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		282.00000	310	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,284.00000	1,155	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		312.00000	342	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,150.00000	1,028	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		378.00000	415	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,249.00000	1,123	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		328.00000	360	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,183.00000	1,059	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		361.00000	396	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,056.00000	938	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		434.00000	475	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		937.00000	826	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		516.00000	563	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		638.00000	554	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		967.00000	1,041	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		890.00000	783	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		568.00000	620	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		995.00000	881	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		474.00000	518	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,025.00000	909	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		453.00000	496	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		966.00000	853	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		494.00000	540	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		603.00000	522	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,031.00000	1,109	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.72970	13.88020		19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		968.00000	847	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		988.00000	1,018	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		913.00000	797	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,083.00000	1,117	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		987.00000	865	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		957.00000	985	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,007.00000	883	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		927.00000	953	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,047.00000	921	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		867.00000	891	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,134.00000	1,001	19.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.50	Put		754.00000	771	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,068.00000	940	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		838.00000	860	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		950.00000	830	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,019.00000	1,050	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,027.00000	902	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		897.00000	922	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,112.00000	980	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		781.00000	801	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,090.00000	960	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		810.00000	830	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,407.00000	4,256	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		27.00000	26	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,438.00000	3,287	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		58.00000	58	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,504.00000	2,349	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		123.00000	120	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,706.00000	1,552	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		326.00000	322	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		769.00000	665	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,389.00000	1,436	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		538.00000	459	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,158.00000	2,229	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		384.00000	323	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,004.00000	3,093	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		277.00000	230	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,896.00000	4,000	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,311.00000	4,160	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	30	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,340.00000	3,190	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		60.00000	60	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,416.00000	2,261	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		136.00000	131	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,637.00000	1,484	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		357.00000	354	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		741.00000	640	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,460.00000	1,510	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		520.00000	443	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,240.00000	2,313	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		371.00000	312	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,091.00000	3,182	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		268.00000	222	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		3,988.00000	4,093	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,215.00000	4,064	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		35.00000	34	23.07	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 15/03/2010 Currency Future	10.70	Call			3,243.00000	3,093	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			62.00000	63	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,329.00000	2,173	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			149.00000	143	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,570.00000	1,418	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			389.00000	388	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			714.00000	616	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,533.00000	1,586	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			503.00000	428	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,323.00000	2,398	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			359.00000	301	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,179.00000	3,272	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			260.00000	215	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,080.00000	4,185	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,120.00000	3,969	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			40.00000	39	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,145.00000	2,995	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			65.00000	66	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,243.00000	2,086	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			163.00000	156	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,504.00000	1,354	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			424.00000	424	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			688.00000	593	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,608.00000	1,663	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			487.00000	414	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,407.00000	2,484	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			348.00000	291	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,268.00000	3,362	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			252.00000	208	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,172.00000	4,279	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,977.00000	3,825	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			47.00000	46	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,001.00000	2,852	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			71.00000	72	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,118.00000	1,960	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			188.00000	180	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,412.00000	1,265	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			482.00000	485	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			651.00000	560	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,721.00000	1,780	21.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			463.00000	393	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,533.00000	2,613	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			331.00000	277	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,401.00000	3,497	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			239.00000	197	26.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.95	Put		4,309.00000	4,417	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,073.00000	3,922	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		43.00000	42	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,096.00000	2,947	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		66.00000	67	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,201.00000	2,043	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		170.00000	163	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,472.00000	1,323	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		442.00000	443	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		675.00000	581	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,645.00000	1,702	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		479.00000	407	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,449.00000	2,527	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		342.00000	286	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,312.00000	3,407	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		248.00000	205	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,218.00000	4,325	26.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,359.00000	4,208	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		29.00000	28	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,389.00000	3,239	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		59.00000	59	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,460.00000	2,305	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		129.00000	125	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,671.00000	1,518	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		341.00000	338	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		755.00000	652	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,424.00000	1,473	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		529.00000	451	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,199.00000	2,271	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		377.00000	317	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,047.00000	3,137	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		272.00000	226	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		3,942.00000	4,046	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		4,168.00000	4,016	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		38.00000	37	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,194.00000	3,044	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		64.00000	64	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,286.00000	2,129	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		156.00000	149	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,537.00000	1,386	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		406.00000	406	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		701.00000	604	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,570.00000	1,624	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		495.00000	421	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,365.00000	2,441	23.36	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	16.75	Call		353.00000	296	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,223.00000	3,316	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		256.00000	212	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,126.00000	4,232	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,263.00000	4,112	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	32	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,291.00000	3,141	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		61.00000	62	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,372.00000	2,216	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		142.00000	137	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,603.00000	1,451	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		373.00000	371	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		727.00000	628	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,497.00000	1,548	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		512.00000	435	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,281.00000	2,356	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		365.00000	306	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,135.00000	3,227	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		264.00000	219	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,034.00000	4,139	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		4,026.00000	3,874	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		46.00000	45	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,048.00000	2,898	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		68.00000	69	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,158.00000	2,000	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		178.00000	170	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,440.00000	1,292	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Put		460.00000	462	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		663.00000	571	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,683.00000	1,741	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		472.00000	400	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,491.00000	2,570	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		337.00000	282	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,357.00000	3,452	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		244.00000	202	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,264.00000	4,372	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.94320	14.08980		19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,125.00000	1,022	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,135.00000	1,179	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		1,070.00000	971	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,231.00000	1,278	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,143.00000	1,039	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,103.00000	1,146	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,162.00000	1,057	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,072.00000	1,114	19.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call			1,181.00000	1,076	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,041.00000	1,083	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,201.00000	1,094	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,011.00000	1,051	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,419.00000	1,300	18.74	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			729.00000	757	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,283.00000	1,171	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			893.00000	928	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			414.00000	366	24.95	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,825.00000	3,923	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,221.00000	1,113	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			981.00000	1,020	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,106.00000	1,004	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,166.00000	1,211	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,262.00000	1,151	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			922.00000	958	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,283.00000	1,171	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			893.00000	928	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,201.00000	1,094	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,011.00000	1,051	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,372.00000	1,255	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			782.00000	812	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,395.00000	1,277	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			755.00000	784	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,493.00000	1,370	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			653.00000	677	18.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,443.00000	1,323	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			703.00000	730	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,241.00000	1,132	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			951.00000	989	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			956.00000	864	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,466.00000	1,521	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,036.00000	939	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,296.00000	1,346	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,065.00000	1,925	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			325.00000	332	17.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,726.00000	1,594	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			486.00000	501	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			758.00000	682	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,018.00000	2,089	22.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			571.00000	509	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,831.00000	2,916	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			432.00000	382	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,692.00000	3,789	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			329.00000	289	25.84	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	18.35	Put		4,589.00000	4,696	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,101.00000	1,961	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		312.00000	318	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,758.00000	1,625	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		468.00000	482	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,468.00000	1,346	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		678.00000	703	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,053.00000	955	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,263.00000	1,311	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		769.00000	692	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,980.00000	2,049	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		579.00000	517	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,789.00000	2,873	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		438.00000	388	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,648.00000	3,745	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		333.00000	293	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,543.00000	4,650	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,497.00000	5,350	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	7	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,050.00000	3,904	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		60.00000	60	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,658.00000	2,511	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		168.00000	168	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,571.00000	1,445	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		581.00000	602	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		611.00000	546	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,621.00000	2,703	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		403.00000	356	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,913.00000	4,013	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		255.00000	222	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,265.00000	5,379	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		142.00000	121	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,653.00000	6,778	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,943.00000	5,796	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	3	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,474.00000	4,328	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		34.00000	34	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,048.00000	2,900	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		108.00000	107	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,857.00000	1,721	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		417.00000	428	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		694.00000	623	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,254.00000	2,330	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		457.00000	405	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,517.00000	3,612	24.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.65	Call			302.00000	265	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,862.00000	4,972	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			170.00000	146	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,230.00000	6,353	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,192.00000	6,045	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,714.00000	4,568	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			25.00000	24	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,282.00000	3,134	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			92.00000	91	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,029.00000	1,890	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			340.00000	347	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			747.00000	672	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,057.00000	2,128	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			490.00000	435	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,300.00000	3,392	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			324.00000	285	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,635.00000	4,742	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			187.00000	161	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			5,997.00000	6,118	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,618.00000	4,471	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			28.00000	28	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,664.00000	3,517	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			74.00000	74	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,743.00000	2,596	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			153.00000	152	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,959.00000	1,822	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			369.00000	378	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			987.00000	893	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,397.00000	1,450	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			725.00000	652	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,135.00000	2,209	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			549.00000	489	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			2,959.00000	3,046	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,760.00000	3,614	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			70.00000	70	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,828.00000	2,681	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			139.00000	138	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,019.00000	923	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,329.00000	1,380	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			564.00000	503	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,874.00000	2,959	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			426.00000	377	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,736.00000	3,834	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,763.00000	4,616	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.35	Put		23.00000	23	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,808.00000	3,662	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		68.00000	69	20.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,872.00000	2,724	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		132.00000	131	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		409.00000	361	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,869.00000	3,968	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		911.00000	823	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,571.00000	1,630	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		674.00000	605	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,335.00000	2,412	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		512.00000	455	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,172.00000	3,262	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		387.00000	342	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,047.00000	4,148	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		843.00000	760	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,753.00000	1,816	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		628.00000	562	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,539.00000	2,619	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		476.00000	423	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,387.00000	3,480	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		361.00000	318	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,271.00000	4,375	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,379.00000	4,232	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		39.00000	39	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,425.00000	3,278	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		85.00000	84	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,532.00000	2,387	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		192.00000	193	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,790.00000	1,657	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		450.00000	464	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		781.00000	703	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,941.00000	2,010	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		587.00000	524	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,747.00000	2,831	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		444.00000	393	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,604.00000	3,700	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		338.00000	297	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,498.00000	4,604	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,237.00000	4,091	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		47.00000	47	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,410.00000	2,265	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		220.00000	222	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,694.00000	1,563	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		504.00000	520	18.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.95	Call			4,190.00000	4,044	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			50.00000	50	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,234.00000	3,087	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			95.00000	94	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,369.00000	2,225	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			229.00000	232	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,662.00000	1,533	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			523.00000	540	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			736.00000	662	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,096.00000	2,168	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			556.00000	496	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,916.00000	3,002	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			420.00000	372	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,780.00000	3,878	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			320.00000	282	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,680.00000	4,788	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,096.00000	3,950	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			56.00000	57	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,140.00000	2,992	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			100.00000	98	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,290.00000	2,146	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			250.00000	253	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,601.00000	1,474	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			561.00000	581	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			715.00000	642	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,175.00000	2,249	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			542.00000	482	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,002.00000	3,089	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			312.00000	274	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,772.00000	4,881	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			4,001.00000	3,855	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			61.00000	62	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,212.00000	2,070	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			273.00000	277	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,545.00000	1,419	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			605.00000	626	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			527.00000	469	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,087.00000	3,176	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			398.00000	351	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,958.00000	4,058	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,284.00000	4,138	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			44.00000	45	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,329.00000	3,182	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			90.00000	89	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,450.00000	2,305	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.85	Put		210.00000	212	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,427.00000	4,280	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		37.00000	37	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,473.00000	3,325	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		83.00000	82	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,574.00000	2,428	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		184.00000	185	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,823.00000	1,689	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		433.00000	446	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		793.00000	714	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,903.00000	1,971	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		595.00000	531	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,705.00000	2,788	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		450.00000	399	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,560.00000	3,656	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		342.00000	301	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,452.00000	4,558	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,473.00000	3,325	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		83.00000	82	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,574.00000	2,428	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		184.00000	185	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,823.00000	1,689	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		433.00000	446	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		793.00000	714	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,903.00000	1,971	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		4,143.00000	3,997	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		53.00000	54	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		3,187.00000	3,039	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		97.00000	96	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		2,329.00000	2,185	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		239.00000	242	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		1,632.00000	1,503	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		542.00000	560	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		316.00000	278	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		4,726.00000	4,835	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		3,092.00000	2,944	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		102.00000	101	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		2,250.00000	2,107	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		260.00000	264	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		704.00000	633	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,214.00000	2,290	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		535.00000	476	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,045.00000	3,133	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		308.00000	271	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,818.00000	4,927	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future			11.34380	11.44200		18.26	12,909,244.40	1,138	19,761.00
€ / R On 14/09/2009 Currency Future	11.45	Call		404.00000	350	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		412.00000	456	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		319.00000	275	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		577.00000	631	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		367.00000	317	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		475.00000	523	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		404.00000	350	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		412.00000	456	18.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		385.00000	333	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		443.00000	489	18.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		423.00000	367	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		381.00000	424	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		444.00000	386	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		352.00000	392	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		350.00000	302	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		508.00000	558	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		334.00000	288	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		542.00000	594	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		291.00000	251	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		649.00000	707	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		279.00000	240	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		687.00000	746	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		305.00000	263	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		613.00000	669	20.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		262.00000	225	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		720.00000	781	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		444.00000	386	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		352.00000	392	18.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		231.00000	197	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		789.00000	853	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		246.00000	210	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		754.00000	817	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		216.00000	184	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		824.00000	890	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		203.00000	172	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		861.00000	928	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		134.00000	111	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,092.00000	1,168	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		154.00000	129	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,012.00000	1,085	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		166.00000	139	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		974.00000	1,045	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		125.00000	103	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.45	Put			1,133.00000	1,210	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			116.00000	96	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,174.00000	1,252	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			100.00000	82	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,258.00000	1,338	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			93.00000	76	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,301.00000	1,382	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			74.00000	59	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,432.00000	1,516	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			53.00000	43	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,611.00000	1,699	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			38.00000	30	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,796.00000	1,886	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			42.00000	33	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,750.00000	1,839	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			42.00000	33	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,750.00000	1,839	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			23.00000	17	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,081.00000	2,173	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			21.00000	16	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,129.00000	2,222	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			25.00000	19	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,033.00000	2,125	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			27.00000	21	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,985.00000	2,077	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			29.00000	23	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,937.00000	2,029	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			29.00000	23	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,937.00000	2,029	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			35.00000	27	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,843.00000	1,934	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			16.00000	12	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,274.00000	2,368	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			12.00000	9	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,420.00000	2,515	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	8	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,469.00000	2,564	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			19.00000	14	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,177.00000	2,270	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			32.00000	25	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,890.00000	1,981	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			32.00000	25	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,890.00000	1,981	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			27.00000	21	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,985.00000	2,077	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			49.00000	39	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,657.00000	1,745	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			14.00000	11	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,322.00000	2,417	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			17.00000	13	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,225.00000	2,319	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	8	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,469.00000	2,564	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			10.00000	7	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,518.00000	2,613	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			9.00000	6	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,567.00000	2,663	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	5	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,665.00000	2,761	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			13.00000	10	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,371.00000	2,466	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			45.00000	36	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,703.00000	1,792	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			6.00000	4	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,764.00000	2,860	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1.00000	1	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,409.00000	3,507	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			13.00000	10	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,371.00000	2,466	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			7.00000	5	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,665.00000	2,761	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	3	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,863.00000	2,960	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	3	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,962.00000	3,059	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			3.00000	2	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,061.00000	3,158	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			3.00000	2	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,161.00000	3,258	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			19.00000	14	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,177.00000	2,270	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			5.00000	3	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,863.00000	2,960	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			4.00000	3	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,962.00000	3,059	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			86.00000	70	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,344.00000	1,426	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			74.00000	59	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,432.00000	1,516	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			63.00000	50	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put			1,521.00000	1,607	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			21.00000	16	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,129.00000	2,222	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			8.00000	6	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,616.00000	2,712	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			7.00000	5	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,715.00000	2,811	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			5.00000	4	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,813.00000	2,910	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			45.00000	36	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,703.00000	1,792	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			63.00000	50	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,521.00000	1,607	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			68.00000	55	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,476.00000	1,561	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			58.00000	46	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,566.00000	1,652	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			12.00000	9	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,420.00000	2,515	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			49.00000	39	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,657.00000	1,745	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			17.00000	13	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,225.00000	2,319	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			80.00000	65	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,388.00000	1,471	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			100.00000	82	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,258.00000	1,338	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			144.00000	120	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,052.00000	1,126	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			108.00000	89	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,216.00000	1,295	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			190.00000	160	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			898.00000	966	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			144.00000	120	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,052.00000	1,126	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			68.00000	55	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,476.00000	1,561	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			203.00000	172	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			861.00000	928	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			177.00000	149	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			935.00000	1,005	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			190.00000	160	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			898.00000	966	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			93.00000	76	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,301.00000	1,382	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	6.40	Call			5,042.00000	4,944	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,542.00000	3,444	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,044.00000	1,946	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			2.00000	3	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			700.00000	621	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			158.00000	177	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,958.00000	4,056	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,458.00000	5,556	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,958.00000	7,056	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,342.00000	5,244	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,842.00000	3,744	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,343.00000	2,245	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			1.00000	1	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			929.00000	842	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			87.00000	98	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			1.00000	1	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,659.00000	3,757	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,158.00000	5,256	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,658.00000	6,756	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,492.00000	5,394	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			3,992.00000	3,894	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,492.00000	2,394	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,054.00000	964	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			62.00000	70	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			1.00000	1	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,509.00000	3,607	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			5,008.00000	5,106	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,508.00000	6,606	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			489.00000	427	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			297.00000	333	17.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			569.00000	498	17.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.10	Put		227.00000	254	17.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		514.00000	449	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		272.00000	305	17.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		466.00000	406	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		324.00000	362	18.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		423.00000	367	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		381.00000	424	18.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		262.00000	225	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		720.00000	781	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		350.00000	302	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		508.00000	558	19.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		541.00000	472	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		249.00000	278	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		279.00000	240	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		687.00000	746	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		598.00000	525	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		206.00000	231	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		541.00000	472	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		249.00000	278	17.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		334.00000	288	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		542.00000	594	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call		665.00000	588	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put		173.00000	194	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call		631.00000	556	17.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put		189.00000	212	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.53010	11.62160		19.16	5,707,399.50	495	10,313.00
€ / R On 14/12/2009 Currency Future	11.60	Call		627.00000	577	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		605.00000	647	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		524.00000	482	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		803.00000	851	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		590.00000	543	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		669.00000	713	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		648.00000	595	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		576.00000	615	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		608.00000	560	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		637.00000	680	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		442.00000	405	21.22	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,020.00000	1,075	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		120.00000	107	26.47	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,098.00000	3,177	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		573.00000	527	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		701.00000	747	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		556.00000	511	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		735.00000	781	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		540.00000	496	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	11.85	Put		768.00000	816	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		495.00000	454	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		873.00000	924	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		481.00000	441	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		909.00000	961	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		467.00000	429	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		946.00000	999	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		509.00000	468	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		838.00000	887	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		454.00000	417	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		983.00000	1,037	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		430.00000	394	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,058.00000	1,114	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		366.00000	335	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,294.00000	1,355	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		385.00000	353	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,214.00000	1,273	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		396.00000	363	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,174.00000	1,233	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		346.00000	317	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,375.00000	1,437	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		337.00000	308	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,415.00000	1,478	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		327.00000	300	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,456.00000	1,519	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		318.00000	291	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,497.00000	1,561	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		285.00000	260	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,664.00000	1,730	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		257.00000	234	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,835.00000	1,904	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		232.00000	210	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,010.00000	2,080	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		244.00000	222	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,922.00000	1,991	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		238.00000	216	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,966.00000	2,036	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		238.00000	216	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,966.00000	2,036	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		204.00000	184	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,232.00000	2,304	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		198.00000	179	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,276.00000	2,349	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		210.00000	190	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,188.00000	2,260	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Call			215.00000	195	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,143.00000	2,215	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			220.00000	200	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,099.00000	2,170	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			215.00000	195	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,143.00000	2,215	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			226.00000	205	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,054.00000	2,125	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			182.00000	164	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,410.00000	2,484	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			250.00000	227	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,879.00000	1,947	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			102.00000	90	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,331.00000	3,410	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			192.00000	174	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,321.00000	2,394	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			172.00000	155	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,500.00000	2,575	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			162.00000	146	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,591.00000	2,666	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			153.00000	138	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,682.00000	2,758	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			145.00000	130	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,774.00000	2,850	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			244.00000	222	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,922.00000	1,991	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			232.00000	210	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,010.00000	2,080	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			187.00000	169	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,365.00000	2,439	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			177.00000	159	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,455.00000	2,529	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			167.00000	150	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,545.00000	2,620	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			278.00000	253	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,706.00000	1,773	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			264.00000	240	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,792.00000	1,860	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			204.00000	184	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,232.00000	2,304	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			264.00000	240	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,792.00000	1,860	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			182.00000	164	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,410.00000	2,484	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			271.00000	247	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		1,749.00000	1,816	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		187.00000	169	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,365.00000	2,439	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		177.00000	159	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,455.00000	2,529	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		158.00000	142	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,636.00000	2,712	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		162.00000	146	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,591.00000	2,666	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		293.00000	268	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,622.00000	1,688	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		301.00000	275	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,580.00000	1,645	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		271.00000	247	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,749.00000	1,816	23.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		210.00000	190	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,188.00000	2,260	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		301.00000	275	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,580.00000	1,645	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		310.00000	283	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,538.00000	1,603	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		278.00000	253	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,706.00000	1,773	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		375.00000	344	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,254.00000	1,314	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		356.00000	327	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,335.00000	1,396	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		407.00000	373	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,135.00000	1,193	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		346.00000	317	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,375.00000	1,437	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		418.00000	383	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,096.00000	1,153	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		396.00000	363	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,174.00000	1,233	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		356.00000	327	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,335.00000	1,396	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,154.00000	1,077	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		182.00000	197	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		842.00000	779	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		371.00000	399	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		116.00000	104	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,145.00000	3,224	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,309.00000	1,229	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		137.00000	149	17.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.95	Call			957.00000	889	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			286.00000	308	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			692.00000	637	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			521.00000	557	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			109.00000	97	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,237.00000	3,317	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,107.00000	2,018	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			36.00000	38	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			898.00000	832	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			327.00000	352	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			65.00000	56	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,994.00000	4,076	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			20.00000	17	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,448.00000	5,537	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			6.00000	5	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,934.00000	7,024	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,400.00000	2,309	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			28.00000	29	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,085.00000	1,011	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			213.00000	231	17.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			79.00000	69	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,707.00000	3,789	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			26.00000	21	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,154.00000	5,241	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			7.00000	6	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,636.00000	6,726	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			442.00000	405	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,020.00000	1,075	21.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,547.00000	2,456	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			25.00000	26	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,189.00000	1,112	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			167.00000	182	17.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			87.00000	76	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,565.00000	3,646	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			29.00000	24	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,007.00000	5,094	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			8.00000	7	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,487.00000	6,577	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,829.00000	3,738	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			7.00000	8	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,841.00000	2,750	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			20.00000	20	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,874.00000	1,785	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			52.00000	55	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,052.00000	979	17.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.80	Put		230.00000	249	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		106.00000	94	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,284.00000	3,363	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		54.00000	46	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,233.00000	4,316	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,928.00000	3,837	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		7.00000	7	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,940.00000	2,849	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		18.00000	19	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,966.00000	1,877	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		44.00000	47	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,119.00000	1,044	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		197.00000	214	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		113.00000	100	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,191.00000	3,270	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		59.00000	50	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,137.00000	4,220	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,978.00000	3,887	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		6.00000	6	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,989.00000	2,898	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		17.00000	18	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,012.00000	1,923	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		41.00000	43	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		61.00000	52	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,089.00000	4,172	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,730.00000	3,639	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		8.00000	8	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,743.00000	2,652	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		21.00000	22	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,783.00000	1,695	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		61.00000	65	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		988.00000	918	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		266.00000	288	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		99.00000	87	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,377.00000	3,457	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		50.00000	43	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,329.00000	4,413	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,631.00000	3,539	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		9.00000	9	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,645.00000	2,554	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		23.00000	24	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,693.00000	1,607	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		72.00000	77	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		927.00000	860	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		306.00000	330	18.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Call		93.00000	82	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,471.00000	3,552	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		46.00000	39	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,425.00000	4,509	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,532.00000	3,441	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		10.00000	10	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,605.00000	1,520	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		83.00000	89	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		870.00000	805	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		348.00000	375	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		43.00000	36	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,521.00000	4,606	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,581.00000	3,490	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		10.00000	10	24.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,596.00000	2,505	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		24.00000	25	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,649.00000	1,563	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		77.00000	83	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		90.00000	79	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,518.00000	3,599	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		45.00000	38	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,473.00000	4,558	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,779.00000	3,688	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	8	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,792.00000	2,701	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		20.00000	21	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,828.00000	1,740	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		57.00000	60	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,020.00000	948	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		248.00000	268	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		52.00000	45	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,281.00000	4,364	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,879.00000	3,787	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		7.00000	7	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,890.00000	2,800	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		19.00000	20	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,920.00000	1,831	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		48.00000	51	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		56.00000	48	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,185.00000	4,268	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,028.00000	3,936	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		6.00000	6	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,038.00000	2,947	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		17.00000	17	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,059.00000	1,969	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.60	Put		37.00000	39	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		63.00000	54	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,042.00000	4,124	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,028.00000	3,936	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		6.00000	6	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,126.00000	4,035	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		5.00000	5	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,137.00000	3,046	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		15.00000	16	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,156.00000	2,066	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		34.00000	36	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,268.00000	1,189	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		147.00000	159	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		670.00000	616	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		548.00000	586	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		127.00000	113	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,005.00000	3,083	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		67.00000	58	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,946.00000	4,028	27.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.71790	11.80100		19.31	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.80	Call		787.00000	738	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		786.00000	820	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		701.00000	656	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		950.00000	988	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		751.00000	704	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		850.00000	886	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		769.00000	720	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		818.00000	853	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		806.00000	756	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		755.00000	788	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		826.00000	774	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		725.00000	756	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		734.00000	687	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		883.00000	920	19.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		717.00000	672	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		916.00000	954	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		670.00000	627	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,019.00000	1,059	20.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		655.00000	613	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,054.00000	1,095	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		685.00000	641	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		984.00000	1,023	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		640.00000	599	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,089.00000	1,131	20.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,571.00000	3,488	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Put		20.00000	20	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,595.00000	2,513	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		44.00000	46	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,692.00000	1,616	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		141.00000	148	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,033.00000	971	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		482.00000	503	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		422.00000	393	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,871.00000	1,925	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		285.00000	265	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,734.00000	2,797	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		192.00000	178	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,641.00000	3,710	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		122.00000	112	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,571.00000	4,644	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,621.00000	3,537	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	19	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,644.00000	2,562	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		43.00000	44	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,732.00000	1,656	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		131.00000	138	16.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,059.00000	996	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		458.00000	478	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		430.00000	401	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,829.00000	1,883	22.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		291.00000	270	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,690.00000	2,752	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		196.00000	181	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,595.00000	3,663	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		125.00000	115	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,524.00000	4,597	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,719.00000	3,636	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		18.00000	18	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,740.00000	2,658	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		39.00000	40	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,814.00000	1,736	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		113.00000	118	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,112.00000	1,048	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		411.00000	430	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		448.00000	417	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,747.00000	1,800	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		303.00000	281	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,602.00000	2,664	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		204.00000	189	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,503.00000	3,571	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 15/03/2010 Currency Future	16.10	Call			132.00000	121	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,431.00000	4,504	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,768.00000	3,685	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			17.00000	17	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,789.00000	2,707	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			38.00000	39	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,855.00000	1,777	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			104.00000	109	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,140.00000	1,075	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			389.00000	407	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			457.00000	426	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,706.00000	1,758	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			309.00000	287	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,558.00000	2,619	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			208.00000	192	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,457.00000	3,525	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			136.00000	125	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,385.00000	4,457	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,670.00000	3,587	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			19.00000	19	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,692.00000	2,610	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			41.00000	42	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,773.00000	1,696	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			122.00000	128	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,085.00000	1,022	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			434.00000	454	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			439.00000	409	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,788.00000	1,841	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			297.00000	276	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,646.00000	2,708	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			200.00000	185	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,549.00000	3,617	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			129.00000	118	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,478.00000	4,550	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,916.00000	3,833	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			15.00000	15	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,935.00000	2,852	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			34.00000	34	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,982.00000	1,903	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			81.00000	85	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,228.00000	1,160	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			327.00000	342	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			486.00000	454	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,585.00000	1,636	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			329.00000	306	24.49	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	13.90	Put			2,428.00000	2,488	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			221.00000	205	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,320.00000	3,387	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			148.00000	136	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,247.00000	4,318	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,015.00000	3,932	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			14.00000	14	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,032.00000	2,949	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			31.00000	31	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,069.00000	1,989	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			68.00000	72	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,290.00000	1,220	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			289.00000	302	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			506.00000	473	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,505.00000	1,555	22.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			343.00000	319	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,342.00000	2,401	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			230.00000	213	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,229.00000	3,295	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			156.00000	143	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,155.00000	4,226	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,966.00000	3,883	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			15.00000	15	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,983.00000	2,901	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			32.00000	33	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,026.00000	1,946	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			75.00000	78	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,258.00000	1,190	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			307.00000	322	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			496.00000	463	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,545.00000	1,595	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			336.00000	312	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,385.00000	2,445	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			226.00000	209	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,275.00000	3,341	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			152.00000	140	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,201.00000	4,272	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,818.00000	3,734	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			17.00000	17	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,837.00000	2,755	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			36.00000	37	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,897.00000	1,819	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			96.00000	101	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,169.00000	1,103	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			368.00000	385	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.00	Call			466.00000	435	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,665.00000	1,717	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			316.00000	293	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,515.00000	2,575	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			212.00000	196	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,411.00000	3,478	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			140.00000	128	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,339.00000	4,410	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,867.00000	3,784	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			16.00000	16	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,886.00000	2,803	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			35.00000	36	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,940.00000	1,861	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			89.00000	93	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,198.00000	1,131	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			347.00000	363	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			476.00000	444	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,625.00000	1,676	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			323.00000	300	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,472.00000	2,532	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			217.00000	200	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,366.00000	3,433	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			144.00000	132	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,293.00000	4,364	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,064.00000	3,981	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			13.00000	13	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,081.00000	2,998	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			30.00000	30	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,117.00000	2,037	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			66.00000	69	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,323.00000	1,253	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			272.00000	285	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			517.00000	483	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,466.00000	1,515	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			350.00000	325	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,299.00000	2,357	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			235.00000	217	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,184.00000	3,249	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			159.00000	146	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,108.00000	4,178	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,113.00000	4,030	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			12.00000	12	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,130.00000	3,047	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			29.00000	29	20.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,164.00000	2,084	16.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.70	Put			63.00000	66	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,358.00000	1,287	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			257.00000	269	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			528.00000	493	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,427.00000	1,475	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			356.00000	331	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,255.00000	2,313	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			239.00000	222	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,138.00000	3,204	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			162.00000	149	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,061.00000	4,131	27.04	0.00	0	0.00
AL12 On 06/08/2009 Index Future				315.91200	318.70000		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				244.79600	245.58700		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				276.63800	278.45900		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				310.58800	312.76900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				288.96900	290.94200		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				294.02000	296.02800		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				299.66700	301.14100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.09900	124.81300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.29300	127.01900		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.56200	129.30200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				290.84900	292.82550		0.00	11,633,960.00	4	570.00
GOVI On 05/11/2009 jGovi				295.93350	297.94450		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				301.25250	303.29850		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				358.12700	358.12700		0.00	0.00	0	3.00
ILBI On 05/11/2009 Index Future				365.32900	365.32900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.83100	7.61300		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.90800	8.77900		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.45300	8.34500		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.78600	8.64900		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
J203 On 15/09/2017 jSwap			9.00100		8.88700		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.98700		8.87200		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.06100		8.94800		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.43300		6.99800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.27200		6.86500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.31200		6.95800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.50600		7.37600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.73900		7.62500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.16100		7.93100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.81600		7.56200		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.99500		7.77800		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.22100		8.04000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.67700		8.53000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.79200		8.66400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.92000		8.80900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.90800		8.78700		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.95400		8.84500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.00600		8.90700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24000		8.36400		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.62600		7.62600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.34000		7.34200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80400		7.80400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.44200		7.44100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.21000		7.20900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.54300		7.54200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			278.59100		280.54900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			283.51700		285.50900		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			288.61200		290.64000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			7.11200		6.77400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,053.00000	2,706	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	9.75	Put			5.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,301.00000	2,951	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	6	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			1,245.00000	1,244	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			24.00000	23	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.51900		8.36500		8.50	64,389.54	500	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,885.00000	4,156	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			218.00000	318	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.61400		8.45200		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			794.00000	617	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,865.00000	6,524	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.71600		8.54300		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,579.00000	1,317	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,600.00000	6,193	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.80600		8.62200		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,002.00000	1,617	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,583.00000	3,068	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.00100		8.90000		18.18	58,857.95	514	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,401.00000	2,845	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,440.00000	2,854	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			63.00000	40	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,912.00000	15,859	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.05000		8.94600		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,342.00000	4,807	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,828.00000	5,280	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,181.00000	3,722	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,077.00000	6,604	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,179.00000	997	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,521.00000	14,325	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			783.00000	651	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,954.00000	16,809	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.10200		8.99500		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,522.00000	3,167	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,882.00000	11,530	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.15400		9.04300		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,970.00000	1,514	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,371.00000	2,940	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.61100		8.44800		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,582.00000	2,992	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			225.00000	328	9.02	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			8.68900	8.51500		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		594.00000	453	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,866.00000	5,435	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.77800	8.59300		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		935.00000	759	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,340.00000	5,887	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.86900	8.67200		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,624.00000	1,308	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,270.00000	2,689	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.98000	8.86800		11.96	0.00	0	1,570.00
R203 On 06/08/2009 Bond Future	9.25	Call		2,926.00000	2,491	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		831.00000	1,016	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.05300	8.93700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		458.00000	374	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,664.00000	9,207	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.13600	9.01400		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,833.00000	1,624	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,250.00000	6,681	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.21400	9.08700		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,586.00000	1,298	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,034.00000	2,394	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.99800	8.87600		13.59	66,426.28	700	695.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,146.00000	2,636	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		920.00000	1,144	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.06300	8.93600		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		502.00000	403	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,514.00000	10,163	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.13400	9.00200		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		2,039.00000	1,788	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		6,828.00000	7,337	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.20500	9.06800		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,614.00000	1,271	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		1,999.00000	2,426	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.62700	8.46300		7.55	0.00	0	1,775.00
R206 On 06/08/2009 Bond Future	9.25	Call		2,939.00000	2,448	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		193.00000	283	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		15.00000	7	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,384.00000	5,956	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.71400	8.53800		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		472.00000	358	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,059.00000	4,538	6.97	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			8.81700		8.62800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			733.00000	592	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,429.00000	4,890	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.93200		8.72800		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,862.00000	1,560	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,796.00000	2,107	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.09700		8.99600		15.10	0.00	0	600.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,739.00000	2,337	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,194.00000	1,411	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.15800		9.05400		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			446.00000	371	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,527.00000	11,077	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.22600		9.11700		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,007.00000	1,799	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,348.00000	7,782	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.29600		9.18300		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,869.00000	1,530	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,481.00000	1,795	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.20300		9.10200		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,413.00000	2,037	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,491.00000	1,746	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.26100		9.15900		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			581.00000	489	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,924.00000	10,459	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.33300		9.23700		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,351.00000	2,143	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,986.00000	7,358	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.41600		9.33100		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,321.00000	1,100	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,805.00000	2,087	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.60200		8.51200		22.19	7,783.45	100	4,603.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,524.00000	3,032	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,561.00000	1,820	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			818.00000	631	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,340.00000	5,905	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.63100		8.53800		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,275.00000	9,633	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,134.00000	1,265	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			761.00000	642	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,923.00000	13,577	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			475.00000	394	21.95	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Put			15,353.00000	16,045	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.66200		8.56700		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,032.00000	1,817	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,826.00000	12,396	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,285.00000	11,649	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,736.00000	1,884	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.69000		8.59300		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,073.00000	768	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,848.00000	2,340	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.09300		289.04300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.16800		294.15300		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.41900		299.43900		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.46080		6.51940		18.48	258,432,000.00	40,000	153,728.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			238.00000	210	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			218.00000	250	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			218.00000	193	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			249.00000	282	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			200.00000	177	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			281.00000	316	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			218.00000	193	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			249.00000	282	19.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			259.00000	230	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			190.00000	219	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			200.00000	177	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			281.00000	316	19.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			184.00000	163	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			315.00000	352	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			282.00000	251	18.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			163.00000	190	18.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			184.00000	163	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			315.00000	352	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			282.00000	251	18.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			163.00000	190	18.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			309.00000	274	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			140.00000	163	17.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			370.00000	329	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			101.00000	119	17.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			404.00000	361	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			85.00000	100	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			156.00000	138	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			387.00000	427	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			169.00000	150	20.35	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	6.70	Put		350.00000	389	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		169.00000	150	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		350.00000	389	20.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		144.00000	128	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		425.00000	467	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		144.00000	128	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		425.00000	467	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		124.00000	110	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		504.00000	549	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		99.00000	87	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		580.00000	626	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		124.00000	110	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		504.00000	549	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		134.00000	118	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		464.00000	507	21.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		111.00000	98	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		541.00000	587	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		88.00000	77	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		619.00000	667	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		111.00000	98	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		541.00000	587	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		88.00000	77	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		619.00000	667	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		69.00000	61	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		700.00000	750	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		78.00000	69	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		659.00000	708	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		78.00000	69	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		659.00000	708	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		61.00000	54	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		742.00000	793	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		48.00000	41	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		828.00000	881	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		259.00000	230	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		190.00000	219	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		69.00000	61	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		700.00000	750	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		54.00000	47	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		785.00000	836	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		48.00000	41	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		828.00000	881	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		36.00000	32	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		917.00000	971	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		61.00000	54	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		742.00000	793	21.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			36.00000	32	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			917.00000	971	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			28.00000	24	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,008.00000	1,063	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			42.00000	36	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			872.00000	925	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			32.00000	28	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			962.00000	1,017	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			24.00000	21	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,055.00000	1,110	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			338.00000	300	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			119.00000	139	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			404.00000	361	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			85.00000	100	17.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,769.00000	5,711	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,269.00000	4,211	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,769.00000	2,711	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,270.00000	1,212	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			1.00000	1	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			3.00000	2	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,733.00000	1,791	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,231.00000	3,289	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,731.00000	4,789	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,231.00000	6,289	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,969.00000	5,911	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,469.00000	4,411	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,969.00000	2,911	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,470.00000	1,411	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			5.00000	4	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,536.00000	1,594	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,031.00000	3,089	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,531.00000	4,589	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	21.94	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	Put		6,031.00000	6,089	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,019.00000	5,961	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,519.00000	4,461	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,019.00000	2,961	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,519.00000	1,461	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		6.00000	5	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,487.00000	1,544	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,981.00000	3,039	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,481.00000	4,539	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,981.00000	6,039	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		518.00000	470	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		49.00000	59	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		440.00000	395	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		71.00000	84	17.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		736.00000	681	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		17.00000	21	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		646.00000	593	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		26.00000	32	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		560.00000	509	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		40.00000	49	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		478.00000	431	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		59.00000	70	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		690.00000	637	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		21.00000	26	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		602.00000	551	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		33.00000	40	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		338.00000	300	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		119.00000	139	17.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		478.00000	431	17.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		59.00000	70	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.52390	6.57850		18.90	0.00	0	355.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		336.00000	312	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		358.00000	388	19.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		318.00000	295	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		389.00000	421	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		318.00000	295	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		389.00000	421	19.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		375.00000	349	18.90	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	6.50	Put		297.00000	325	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		356.00000	330	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		327.00000	356	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		301.00000	279	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		423.00000	455	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		301.00000	279	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		423.00000	455	19.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		355.00000	330	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		327.00000	356	19.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		397.00000	369	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		268.00000	295	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		420.00000	390	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		241.00000	266	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		471.00000	437	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		192.00000	214	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		471.00000	437	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		192.00000	214	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		499.00000	464	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		171.00000	190	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		244.00000	226	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		566.00000	602	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		285.00000	265	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		457.00000	491	20.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		271.00000	251	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		492.00000	527	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		271.00000	251	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		492.00000	527	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		257.00000	238	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		528.00000	564	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		244.00000	226	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		566.00000	602	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		216.00000	200	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		638.00000	676	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		187.00000	173	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		709.00000	749	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		161.00000	149	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		783.00000	825	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		138.00000	128	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		860.00000	904	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		420.00000	390	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		241.00000	266	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		444.00000	412	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		215.00000	239	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		232.00000	215	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		603.00000	641	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Call		201.00000	186	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		673.00000	712	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		174.00000	161	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		745.00000	787	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		397.00000	369	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		268.00000	295	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		232.00000	215	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		603.00000	641	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		174.00000	161	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		745.00000	787	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		149.00000	138	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		821.00000	864	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		201.00000	186	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		673.00000	712	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,729.00000	5,674	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,229.00000	4,174	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,729.00000	2,674	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,240.00000	1,188	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		12.00000	14	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		22.00000	20	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,794.00000	1,846	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,272.00000	3,327	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,772.00000	4,826	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,272.00000	6,326	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,979.00000	5,924	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,479.00000	4,424	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,979.00000	2,924	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,482.00000	1,429	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		4.00000	5	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		35.00000	32	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,557.00000	1,608	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		2.00000	1	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,023.00000	3,078	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,522.00000	4,576	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,022.00000	6,076	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,029.00000	5,974	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,529.00000	4,474	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,029.00000	2,974	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,532.00000	1,478	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	4	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		39.00000	35	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,510.00000	1,562	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	2	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,973.00000	3,028	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,472.00000	4,526	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,972.00000	6,026	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		598.00000	558	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		119.00000	134	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		530.00000	493	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		152.00000	169	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		750.00000	706	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		72.00000	82	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		672.00000	629	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		93.00000	105	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		563.00000	524	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		134.00000	150	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		530.00000	493	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		152.00000	169	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		634.00000	593	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		106.00000	119	17.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		444.00000	412	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		215.00000	239	18.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		257.00000	238	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		528.00000	564	20.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.58460	6.63590		19.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		427.00000	403	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		442.00000	469	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		409.00000	386	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		473.00000	502	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		409.00000	386	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		473.00000	502	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		466.00000	441	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		380.00000	406	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		447.00000	422	19.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.60	Put		411.00000	437	19.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		580.00000	548	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		244.00000	264	17.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		530.00000	501	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		294.00000	317	18.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		486.00000	461	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		350.00000	376	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		376.00000	355	20.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		540.00000	570	20.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		346.00000	326	20.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		610.00000	642	20.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		319.00000	301	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		683.00000	717	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		286.00000	269	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		750.00000	785	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		636.00000	602	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		200.00000	217	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		669.00000	634	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		183.00000	199	17.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		607.00000	574	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		221.00000	240	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		554.00000	524	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		268.00000	290	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		507.00000	481	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		322.00000	346	18.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		392.00000	370	19.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		506.00000	535	19.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		360.00000	340	20.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		575.00000	606	20.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		332.00000	313	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		646.00000	679	20.71	0.00	0	0.00

Total for Derivatives:							894,357,951.92	51,176	869,513.00
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Grand Total:							894,357,951.92	51,176	869,513.00
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